UNITED STATES SECURITIES AND EXCHANGE COMMISSION WASHINGTON, DC 20549

FORM NPORT-P Monthly Portfolio Investments Report

NPORT-P: Filer Information

| Filer CIK | 0001678124 |
|---|---------------|
| 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 | CION Ares Diversified Credit Fund |
|---|-----------------------------------|
| b. Investment Company Act file number for Registrant: (e.g., 811) | 811-23165 |
| c. CIK number of Registrant | 0001678124 |
| d. LEI of Registrant | 549300F7A47KKXH50363 |
| e. Address and telephone number of Registra | ant. |
| Street Address 1 | 3 PARK AVENUE, 36TH FLOOR |
| Street Address 2 | |
| City | NEW YORK |
| State, if applicable | |
| Foreign country, if applicable | |
| Zip / Postal Code | 10016 |
| Telephone number | 646-845-2577 |
| Item A.2. Information about the Series. | |
| a. Name of Series. | CION Ares Diversified Credit Fund |
| b. EDGAR series identifier (if any). | |
| c. LEI of Series. | 549300F7A47KKXH50363 |
| Item A.3. Reporting period. | |
| a. Date of fiscal year-end. | 2019-10-31 |
| b. Date as of which information is reported. | 2019-10-31 |

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. | 720596288.07 |
|--|--------------|
| b. Total liabilities. | 255297628.41 |
| c. Net assets. | 465298659.66 |

0.00000000

0.00000000

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

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

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.

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. | 0.0000000 |
|---|--------------------|
| Controlled companies. | 0.0000000 |
| Other affiliates. | 0.0000000 |
| Others. | 0.0000000 |
| Amounts payable after one year. | |
| Banks or other financial institutions for borrowings. | 163755788.77000000 |
| Controlled companies. | 0.0000000 |

0.00000000

0.00000000

Other affiliates.

Others.

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: | 18727257.56000000 |
|---|-------------------|
| (ii) On a standby commitment basis: | 0.0000000 |
| e. Liquidation preference of outstanding preferred stock issued by the Fund. | 0.0000000 |
| f. Cash and cash equivalents not reported in Parts C and D. | 10597925.21000000 |

Item B.3. Portfolio level risk metrics.

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

Currency Metric: 1

ISO Currency code

Denmark Krone

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

| Maturity period. | |
|------------------|---------------|
| 3 month. | -174.38000000 |
| 1 year. | -1.31000000 |
| 5 years. | -25.3000000 |
| 10 years. | -8.22000000 |
| 30 years. | 0.0000000 |

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

| Maturity period. | |
|--------------------|----------------------|
| 3 month. | -17415.43000000 |
| 1 year. | -130.5000000 |
| 5 years. | -2474.4000000 |
| 10 years. | -814.99000000 |
| 30 years. | 0.0000000 |
| Currency Metric: 2 | |
| ISO Currency code | United Kingdom Pound |

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

| Maturity pe | eriod. |
|-------------|--------|
|-------------|--------|

| 3 month. | -720.29000000 |
|-----------|---------------|
| 1 year. | -176.28000000 |
| 5 years. | -243.83000000 |
| 10 years. | -68.31000000 |
| 30 years. | 0.0000000 |

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

| Maturity period. | |
|------------------|-----------------|
| 3 month. | -71975.08000000 |
| 1 year. | -17531.42000000 |
| 5 years. | -23874.68000000 |
| 10 years. | -6757.42000000 |

| 30 years | • |
|----------|---|
|----------|---|

Maturity period.

0.0000000 Currency Metric: 3 ISO Currency code Euro Member Countries

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

| 3 month. | -170.54000000 |
|-----------|---------------|
| 1 year. | 0.92000000 |
| 5 years. | -83.42000000 |
| 10 years. | -32.95000000 |
| 30 years. | 0.0000000 |

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

| Maturity period. | |
|--------------------|----------------------|
| 3 month. | -17033.81000000 |
| 1 year. | 90.75000000 |
| 5 years. | -8156.29000000 |
| 10 years. | -3259.43000000 |
| 30 years. | 0.0000000 |
| Currency Metric: 4 | |
| ISO Currency code | United States Dollar |

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

| Maturity period. | |
|------------------|----------------|
| 3 month. | -7875.05000000 |
| 1 year. | -2470.82000000 |
| 5 years. | -3358.49000000 |
| 10 years. | 1631.74000000 |
| 30 years. | -87.97000000 |

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

| and 30 years. | |
|------------------|--------------|
| Maturity period. | |
| 3 month. | -788681.2200 |

00000

| 1 year. | -275449.92000000 |
|-----------|------------------|
| 5 years. | -461331.96000000 |
| 10 years. | 32952.24000000 |
| 30 years. | -42843.34000000 |

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. | -7.57000000 |
| 1 year. | -132.53000000 |
| 5 years. | -2435.82000000 |
| 10 years. | -1502.5000000 |
| 30 years. | -32.47000000 |
| Non-Investment grade. | |
| Maturity period. | |
| 3 month. | -1050.40000000 |
| 1 year. | -27485.92000000 |
| 5 years. | -211911.18000000 |
| 10 years. | -97971.00000000 |
| 30 years. | -10013.23000000 |
| | |

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 O Yes O No provide any non-cash collateral?

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. | -0.25000000 |
| Monthly total returns of the Fund for each of the preceding three months – Month 2. | 0.68000000 |

Monthly total returns of the Fund for each

| -0.25000000 | | |
|-------------|--|--|
| 0.68000000 | | |
| -0.67000000 | | |

of the preceding three months – Month 3.

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

Monthly Total Return Record: 2

Monthly total returns of the Fund for each of the preceding three months – Month 1.

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

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

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

Monthly Total Return Record: 3

Monthly total returns of the Fund for each of the preceding three months – Month 1.

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

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

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

Monthly Total Return Record: 4

Monthly total returns of the Fund for each of the preceding three months – Month 1.

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

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

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

Monthly Total Return Record: 5

Monthly total returns of the Fund for each of the preceding three months – Month 1.

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

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

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

Monthly Total Return Record: 6

Monthly total returns of the Fund for each of the preceding three months - Month 1.

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

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

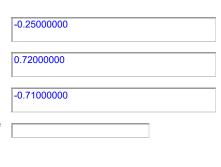
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.

-0.25000000
0.68000000

-0.67000000

| -0.25000000 | |
|-------------|--|
| 0.72000000 | |
| -0.71000000 | |

-0.25000000 0.72000000 -0.71000000



| -0.29000000 | |
|-------------|--|
| 0.68000000 | |
| -0.63000000 | |
| | |

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.

| -0.71000000 | | |
|-------------|--|--|
| | | |
| | | |
| | | |
| | | |

| Asset category. | Credit Contracts | |
|---|------------------|--|
| Monthly net realized gain(loss) – Month 1 | 47399.68000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | -89061.9000000 | |
| Monthly net realized gain(loss) – Month 2 | -3872.54000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | 185878.45000000 | |
| Monthly net realized gain(loss) – Month 3 | 60283.59000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | -156604.46000000 | |
| Instrument type. | Swap | |
| Monthly net realized gain(loss) – Month 1 | 47399.68000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | -89061.9000000 | |
| Monthly net realized gain(loss) – Month 2 | -3872.54000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | 185878.45000000 | |
| Monthly net realized gain(loss) – Month 3 | 60283.59000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | -156604.46000000 | |
| Asset category. | Equity Contracts | |
| Monthly net realized gain(loss) – Month 1 | 0.0000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | 0.0000000 | |
| Monthly net realized gain(loss) – Month 2 | 0.0000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | -6775.73000000 | |
| Monthly net realized gain(loss) – Month 3 | 0.0000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | 5508.18000000 | |
| Instrument type. | Option | |
| Monthly net realized gain(loss) – Month 1 | 0.0000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | 0.0000000 | |
| Monthly net realized gain(loss) – Month 2 | 0.0000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | 0.0000000 | |
| Monthly net realized gain(loss) – Month 3 | 0.0000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | 0.0000000 | |
| Instrument type. | Swap | |
| | Γ | |

| Monthly net realized gain(loss) – Month 1 | 0.0000000 |
|--|-------------------------------------|
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | 0.0000000 |
| Monthly net realized gain(loss) – Month 2 | 0.0000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | -6775.73000000 |
| Monthly net realized gain(loss) – Month 3 | 0.0000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | 6775.73000000 |
| Instrument type. | Warrant |
| Monthly net realized gain(loss) – Month 1 | 0.0000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | 0.0000000 |
| Monthly net realized gain(loss) – Month 2 | 0.0000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | 0.0000000 |
| Monthly net realized gain(loss) – Month 3 | 0.0000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | -1267.55000000 |
| Asset category. | Foreign Exchange Contracts |
| Monthly net realized gain(loss) – Month 1 | 53909.55000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | 389759.21000000 |
| Monthly net realized gain(loss) – Month 2 | 755459.19000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | -858665.54000000 |
| Monthly net realized gain(loss) – Month 3 | 212284.93000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | -1220410.02000000 |
| Instrument type. | Forward |
| Monthly net realized gain(loss) – Month 1 | 53909.55000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | 389759.21000000 |
| Monthly net realized gain(loss) – Month 2 | 755459.19000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | -858665.54000000 |
| Monthly net realized gain(loss) – Month 3 | 212284.93000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | -1220410.02000000 |
| d. For each of the proceeding three months | monthly not realized agin (loss) an |

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 | -158855.57000000 | |
|--|---|---|
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | -3022025.2000000 | |
| Month 2 | | |
| Monthly net realized gain(loss) – Month 2 | 1364374.44000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | 167020.66000000 | |
| Month 3 | r | |
| Monthly net realized gain(loss) – Month 3 | 447960.10000000 | |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | -2562054.45000000 | |
| Item B.6. Flow information. | | |
| the Fund are held in omnibus accounts, for redemptions/repurchases from such omnibu deducted and before any deferred or contin a registered unit investment trust. For merg assets of another investment company or o redeemed any transaction in which the Fun | purposes of calculating the Fund's sales, rec us accounts. The amounts to be reported und gent deferred sales load or charge has been ers and other acquisitions, include in the valu f a personal holding company in exchange fo d liquidated all or part of its assets. Exchange | hares during each of the preceding three months. If shares of lemptions, and repurchases, use net sales or der this Item should be after any front-end sales load has been deducted. Shares sold shall include shares sold by the Fund to ue of shares sold any transaction in which the Fund acquired the r its own shares. For liquidations, include in the value of shares as are defined as the redemption or repurchase of shares of 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). | 35621147.60000000 | |
| b. Total net asset value of shares sold in | 694013 65000000 | 1 |

connection with reinvestments of dividends and distributions.

c. Total net asset value of shares redeemed or repurchased, including exchanges.

Month 2

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

b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.

c. Total net asset value of shares redeemed or repurchased, including exchanges.

Month 3

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

b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.

c. Total net asset value of shares redeemed or repurchased, including exchanges.

Item B.7. Highly Liquid Investment Min

a. If applicable, provide the Fund's currer 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 O Yes O No O N/A Minimum change during the reporting period?

| 694013.65000000 |) | |
|-----------------|-----|------|
| 0.0000000 | | |
| | | |
| 28419735.220000 | 000 | |
| 700540 4000000 | | |
| 780548.1900000 |) | |
| 0.0000000 | | |
| | | |
| 38538039.500000 | 000 | |
| | | |
| 948478.97000000 |) | |
| 13486443.680000 | 000 | |
| n information. | | |
| n information. | | |
| | | |

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]:

| 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). | Newco Industries, Inc. | | |
|---|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | | |
| c. Title of the issue or description of the investment. | Newco Industries, Inc. Revolver | | |
| d. CUSIP (if any). | 00000000 | | |
| 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 | LX176941 | | |
| Description of other unique identifier. | LoanX ID | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is express the number of contracts. | ed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |
| Balance | 372825.19000000 | | |
| Units | Principal amount | | |

Description of other units.

1

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

Value. Report values in U.S. dollars. If currency of investment denominated in U.S. de exchange rate used to

| currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | | |
|---|----------------|---|
| Exchange rate. | | |
| Percentage value compared to net assets | 0.080125996982 | 1 |

United States Dollar

372825.19000000

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

Payoff profile.

of the Fund.

Long Short N/A

Loan

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange,

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

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

N/A

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

e. Is any portion of the interest paid in

| 2024-11-21 |
|------------|
| Fixed |
| 6.25000000 |
| ◯ Yes ◉ No |
| Yes No |

Yes I No

UNITED STATES OF AMERICA

Corporate

| kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
|--|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | | |
|---|---|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | ◎ Yes ◎ No | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | | |
| ltere C 44. For derivatives, also provides | | | |

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes In No |
|--|-----------------------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes [●] No |
| a la any partian of this investment on lean | No. O No. |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Ring Container Technologies Group, 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. | Ring Container Technologies Group, LLC 1st Lien Term Loan |
| d. CUSIP (if any). | 76680YAB8 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |

Item C.2. Amount of each investment.

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

| Balance | 1474619.91000000 | |
|---|--|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1458487.57000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.313451917326 | |
| Item C.3. Indicate payoff profile among th | e following categories (long, short, N/A). | For derivatives, respond N/A to this Item and respond to the |

relevant payoff profile question in Item C.11.

Payoff profile.

| Long | Short | N/A |
|------|-------|-----|
|------|-------|-----|

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Loan

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

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Ores I No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

| porate | |
|-----------------------|--|
| | |
| | |
| | |
| TED STATES OF AMERICA | |
| | |
| | |

N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | |
|-------------------|--|
|-------------------|--|

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | |

| | 2024-10-31 | |
|----------------|---|-----|
| у | Floating | |
| ie). | | |
| | 4.54000000 | |
| | © Yes ◉ No | |
| s Y/N] | © Yes ℗ No | |
| ı ay ∣in | | |
| cted | | |
| ide: | | |
| | Yes No | |
| | Yes No | |
| nent | including the name of issuer title of issue and | urr |

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes In No |
| c. Is any portion of this investment on loan | Non Q No |

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

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 XXXIV Ltd |
| d. CUSIP (if any). | 55820HAA2 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US55820HAA23 |

Item C.2. Amount of each investment.

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

| Dalarice | 1500000.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1475841.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.317181442361 | |
| tem C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Delence

Long Short N/A

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

ABS-collateralized bond/debt obligation

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

Corporate

CAYMAN ISLANDS

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity da | te. |
|----------------|-----|
|----------------|-----|

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

| - | 0 | 2 | • | 3 | 0 | IN/A |
|---|---|---|---|---|---|------|
| | | | | | | |

2031-04-25 Floating 8.6900000 Yes

Yes In No

Yes No

| kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
|---|--|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| securities in an aggregate amount not exce- in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |

| 3 | |
|---|--------------|
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Ancestry.cor |

| b. LEI (if any) of 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. | Ancestry.com Operations Inc. Non-Extended Term Loan B |
| d. CUSIP (if any). | 3280FAH4 |
| At least one of the following other identifiers: | |
| Identifier. | SIN |
| ISIN | JS03280FAH47 |
| At least one of the following other identifiers: | |

Item C.2. Amount of each investment.

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

| Balance | 446576.45000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 408617.45000000 |] |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.087818316583 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Iong Short N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle | Loan | |

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security?

Yes In No

N/A

Item C.7.

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

i. Highly Liquid Investments

| ii | Moderately | / Lia | hiu | Investments |
|----|------------|-------|------|-------------|
| | mouchater | | juiu | mosunonio |

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

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

Corporate

UNITED STATES OF AMERICA

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

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

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

Item C.9. For debt securities

| For debt securities, also provide: | |
|---|-----------------------|
| a. Maturity date. | 2023-10-19 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 5.54000000 |
| c. Currently in default? [Y/N] | Yes |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |

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

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | 🔍 Yes 🔍 No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1 | . Identification | of investment. |
|----------|------------------|----------------|
| | | |

| a. Name of issuer (if any). | Cypress Intermediate Holdings III, Inc. | | |
|---|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300B6MA7UGSCNXP23 | | |
| c. Title of the issue or description of the investment. | Cypress Intermediate Holdings III, Inc. 2017 1st Lien Term Loan | | |
| d. CUSIP (if any). | 124886AH5 | | |
| At least one of the following other identifiers: | | | |
| Identifier. | ISIN | | |
| | | | |
| ISIN | US124886AH57 | | |

Item C.2. Amount of each investment.

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

| Balance | 673371.67000000 | | |
|---|----------------------|---|--|
| Units | Principal amount |] | |
| Description of other units. | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 661224.05000000 |] | |
| Exchange rate. | |] | |
| Percentage value compared to net assets of the Fund. | 0.142107447823 | _ | |
| | | | |

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

Payoff profile.

Long Short N/A

Loan

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

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

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

| Issuer type (corporate, U.S. Treasury, | Corporate |
|---|--|
| U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the | |
| issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | curity? |
| Is the investment a Restricted Security? | ◎ Yes [●] No |
| Item C.7. | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categor applicable. | ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

○ 1 ● 2 ○ 3 ○ N/A

2024-04-29

Floating

4.54000000

Yes

Yes I No

Yes

| f. | For | convertible | securities, | also | provide: |
|----|-----|-------------|-------------|------|----------|
|----|-----|-------------|-------------|------|----------|

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | |

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

Item C.1. Identification of investment.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes Investigation Not |

NPORT-P: Part C: Schedule of Portfolio Investments

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

| a. Name of issuer (if any). | Hammersmith Bidco 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. | HAMMERSMITH BIDCO LIMITED GBP CAPEX FACILITY | |
| d. CUSIP (if any). | 00000000 | |
| 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 | 965CEUII8 | |
| Description of other unique identifier. | LoanX ID | |

Item C.2. Amount of each investment.

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

| Balance | 1678545.0000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2171785.78000000 | |
| Exchange rate. | 0.77288700 | |
| Percentage value compared to net assets of the Fund. | 0.466750921136 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Long Short N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle | Loan | |

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

Corporate

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

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

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

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

2026-09-02

8.15000000

Yes

Yes

Yes No

Fixed

Item C.9. For debt securities

For debt securities, also provide:

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

f. For convertible securities, also provide:

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | | |
|---|-------------------------------|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | Yes No | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

c. Is any portion of this investment on loan $$\bigcirc$ Yes ${\ensuremath{@}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Applied Systems, Inc. | | |
|---|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300NSKGF0SY5SWQ62 | | |
| c. Title of the issue or description of the investment. | Applied Systems, Inc. 2017 2nd Lien Term Loan | | |
| d. CUSIP (if any). | 03827FAZ4 | | |
| At least one of the following other identifiers: | | | |
| Identifier. | ISIN | | |
| | | | |
| ISIN | US03827FAZ45 | | |
| | | | |

Item C.2. Amount of each investment.

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

| Balance | 100000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1009170.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.216886504839 | |

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

Payoff profile.

Long Short N/A

Loan

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,

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

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| Issuer type (corporate, U.S. Treasury, | Corporate |
|---|--|
| U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | |
| tem 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. | |
| tem C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |
| ltem C.7. | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categor applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

○ 1 ◎ 2 ○ 3 ○ N/A

2025-09-19

Floating

9.1000000

Yes In No

Yes In No

Yes
No

| f. | For | convertible | securities, | also | provide: |
|----|-----|-------------|-------------|------|----------|
|----|-----|-------------|-------------|------|----------|

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

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | | |
|---|-------------------------------|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | Yes | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

Item C.1. Identification of investment.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|--|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes Investigation Not Not Not Not Not Not Not Net Net Net Net Net Net Net Net Net Ne |

NPORT-P: Part C: Schedule of Portfolio Investments

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

| a. Name of issuer (if any). | WebPT, Inc. | | |
|---|--|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | | |
| c. Title of the issue or description of the investment. | WebPT, Inc. Term Loan | | |
| d. CUSIP (if any). | 00000000 | | |
| 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 | LX182437 | | |
| Description of other unique identifier. | LoanX ID | | |

Item C.2. Amount of each investment.

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

| Balance | 2041640.76000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2021224.35000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.434392901857 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Long Short N/A | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle | Loan | |

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-credit, derivativecommodity, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

UNITED STATES OF AMERICA

Corporate

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

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

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

2024-08-28

Floating

8.89000000

Yes

Yes

Yes No

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date |). |
|------------------|----|
|------------------|----|

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

f. For convertible securities, also provide:

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

c. Is any portion of this investment on loan $$\bigcirc$ Yes ${\ensuremath{@}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Athenahealth, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Athenahealth, Inc. 2019 2nd Lien Term Loan |
| d. CUSIP (if any). | 00000000 |
| 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 | LX178633 |
| Description of other unique identifier. | LoanX ID |
| | |

Item C.2. Amount of each investment.

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

| Dalance | 2187620.89000000 | |
|---|----------------------|--|
| Units | Principal amount |] |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2187620.89000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.470154135324 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Dovoff profile | | |

Payoff profile.

Delence

Long Short N/A

Loan

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage

| backed security, ABS-asset backed | |
|---|--|
| commercial paper, ABS-collateralized | |
| bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," | |
| provide a brief description. | |
| 1 1 | |

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Oracle Yes I No

Item C.7.

Corporate

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity da | te. |
|----------------|-----|
|----------------|-----|

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2027-02-11 Floating
10.68000000

Ves
No

Yes In No

Yes

UNITED STATES OF AMERICA

| kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
|---|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | Goldman Sachs International |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | W22LROWP2IHZNBB6K528 |
| c. Title of the issue or description of the investment. | PURCHASED USD / SOLD NOK |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | S: |
| 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 | 19IPKBCC2QZ |

Trade Identifier

Item C.2. Amount of each investment.

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

| Balance | 1.0000000 | |
|---|---------------------|--|
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | Norway Krone | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 84783.76000000 | |
| Exchange rate. | 9.20228545 | |
| Percentage value compared to net assets of the Fund. | 0.018221363470 | |

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

Payoff profile.

Long Short N/A

Derivative-foreign exchange

UNITED STATES OF AMERICA

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

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Ores I No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

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

| Item C.11. For derivatives, also provide: | | |
|---|-----------------------------|--|
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Forward | |
| b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). | | |
| Counterparty Record: 1 | | |
| Name of counterparty. | Goldman Sachs International | |
| LEI (if any) of counterparty. | W22LROWP2IHZNBB6K528 | |
| i. Amount and description of currency sold. | | |
| Amount of currency sold. | 33624031.00000000 | |
| Description of currency sold. | Norway Krone | |
| ii. Amount and description of currency purcl | nased. | |
| Amount of currency purchased. | 3738662.05000000 | |
| Description of currency purchased. | United States Dollar | |
| iii. Settlement date. | 2019-12-13 | |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 84783.76000000 | |
| i. Amount and description of currency sold. | | |
| Amount of currency sold. | 33624031.00000000 | |
| Description of currency sold. | Norway Krone | |
| ii. Amount and description of currency purcl | nased. | |
| Amount of currency purchased. | 3738662.05000000 | |
| Description of currency purchased. | United States Dollar | |
| iii. Settlement date. | 2019-12-13 | |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 84783.76000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes [®] No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | | |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No | |

NPORT-P: Part C: Schedule of Portfolio Investments

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

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

| Item C.1. Identification of investme |
|--------------------------------------|
|--------------------------------------|

| a. Name of issuer (if any). | Townsquare Media Inc | |
|---|----------------------|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300XBA8C68H0DR538 | |
| c. Title of the issue or description of the investment. | Townsquare Media Inc | |
| d. CUSIP (if any). | 892231AA9 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US892231AA90 | |
| Item C. 2. Amount of each investment | | |

Amount of each investment.

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

| Balance | 2862000.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2833380.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.608937924315 | |

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

Payoff profile.

Long Short N/A

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

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

Item C.5. Country of investment or issuer.

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

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on UNITED STATES OF AMERICA

the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2023-04-01

6.5000000

Yes

Yes In No

Yes No

Yes

Fixed

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

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

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

v. Delta (if applicable).

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

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|--|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni | ng the securities subject to the repurchase agreement (i.e., co |

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

| Item C.11. For derivatives, also provide: | |
|---|-----------|
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral | Yes In No |

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

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Frontline Technologies Group 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. | Frontline Technologies Group LLC 2017 Term Loan | | |
| d. CUSIP (if any). | 00000000 | | |
| 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 | LX168767 | | |
| Description of other unique identifier. | LoanX ID | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |
| Balance | 464582.47000000 | | |
| Units | Principal amount | | |
| Description of other units. | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |

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

| _ | | | |
|---|--|--|--|
| | | | |

464582.47000000

| denominated in U.S. dollars, provide the exchange rate used to calculate value. | |
|---|----------------|
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.099846079578 |

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

Payoff profile.

Long Short N/A

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

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

Item C.9. For debt securities

| For debt securities, also provide: | |
|---|---|
| a. Maturity date. | 2023-09-18 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 8.6000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | ourchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

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

| tem C. | 1. Identification | n of investment. |
|--------|-------------------|------------------|
|--------|-------------------|------------------|

| a. Name of issuer (if any). | Mister Car Wash Holdings, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300BARUQU0U2GQE05 |
| c. Title of the issue or description of the investment. | Mister Car Wash Holdings, Inc. 2019 Delayed Draw Term Loan |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers: | |
| ldentifier. | ISIN |
| ISIN | US60646CAG24 |
| Item C.2. Amount of each investment. | L |

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

| Balance | 187650.49000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 185773.99000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.039925752233 | |

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

Payoff profile.

Long Short N/A

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

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

Item C.5. Country of investment or issuer.

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

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on UNITED STATES OF AMERICA

the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

2026-05-14

0.0000000

Yes

Yes In No

Yes No

Fixed

1 🖲 2 🔘 3 🔘 N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | | | |
|--|--|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | ◎ Yes ◎ No | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |
| f. Provide the following information concerni | ing the securities subject to the repurchase agreement (i.e., co | | |

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

| Item C.11. For derivatives, also provide: | |
|---|--|
| Item C.12. Securities lending. | |
| a. Does any amount of this investment | |

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

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

_ .

| a. Name of issuer (if any). | Summit Midstream Holdings LLC / Summit Midstream Finance 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. | Summit Midstream Holdings LLC / Summit Midstream Finance Corp | | |
| d. CUSIP (if any). | 86614WAD8 | | |
| At least one of the following other identifiers: | | | |
| Identifier. | ISIN | | |
| | | | |
| ISIN | US86614WAD83 | | |
| Item C.2. Amount of each investment. | | | |

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

| Balance | 1033000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 800575.0000000 | |
| Exchange rate. | | |

| 0.172056158636 |
|----------------|
|----------------|

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

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the ca

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Yes I No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| _ | |
|-----------|-----|
| Category. | N/A |
| euroge.). | |
| | |

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

| category that most closely identifies the instrument among each of the following: | | |
|---|--|--|
| ebt | | |
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| | 2025-04-15 |
|---|---|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 5.7500000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes [●] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | Surchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes [●] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

| a. Name of issuer (if any). | Al Aqua Merger Sub, Inc. |
|---|---|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | Ν/Α |
| c. Title of the issue or description of the investment. | Al Aqua Merger Sub, Inc. 2019 Incremental Term Loan |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | X |
| 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 | LX183280 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 250000.0000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2350000.00000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.505051959899 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | ● Long [©] Short [©] N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- | Loan |

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

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

Item C.5. Country of investment or issuer.

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

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

Corporate

UNITED STATES OF AMERICA

the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2023-12-13

Floating

6.35000000

Yes

Yes In No

Yes No

Yes

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

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

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

v. Delta (if applicable).

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

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | | |
|--|---|-------------------------|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | Yes | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | ing the securities subject to the repurchase a securities may be aggregated in responding | rities of an issuer are |

 Item C.11. For derivatives, also provide:

 Item C.12. Securities lending.

 a. Does any amount of this investment represent reinvestment of cash collateral

received for loaned securities?

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | CORITY SOFTWARE INC 2019 INCREMENTAL TERM LOAN | | |
|---|--|--|--|
| b. LEI (if any) of 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. | CORITY SOFTWARE INC 2019 INCREMENTAL TERM LOAN | | |
| d. CUSIP (if any). | 00000000 | | |
| 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 | 965KMKII3 | | |
| Description of other unique identifier. | Internal Identifier | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. | | | |
| Balance | 547267.41000000 | | |
| Units | Principal amount | | |
| Description of other units. | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |

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

547267.41000000

| denominated in U.S. dollars, provide the exchange rate used to calculate value. | |
|---|----------------|
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.117616373621 |

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

Payoff profile.

Long Short N/A

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

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan | | |
|---|------------------------|--|--|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | | |
| Item C.5. Country of investment or issuer. | · | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CANADA (FEDERAL LEVEL) | | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | | |
| Item C.6. Is the investment a Restricted Security? | | | |
| Is the investment a Restricted Security? | ○ Yes [®] No | | |

Item C.7.

N/A

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

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

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

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

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

Item C.9. For debt securities

| For debt securities, also provide: | |
|---|---|
| a. Maturity date. | 2026-07-02 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 7.5000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | ourchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|--|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes Investigation Not Not Not Not Not Not Not Net Net Not Not Net Net Net Net Net Net Net Net Net Ne |

NPORT-P: Part C: Schedule of Portfolio Investments

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

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

| ltem C | 2.1. | Identification | of | investment. |
|--------|------|----------------|----|-------------|
|--------|------|----------------|----|-------------|

| a. Name of issuer (if any). | Asurion 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. | 549300KNQVXGIOXWK278 | | |
| c. Title of the issue or description of the investment. | Asurion LLC 2018 Term Loan B7 | | |
| d. CUSIP (if any). | 04649VAW0 | | |
| At least one of the following other identifiers: | | | |
| Identifier. | ISIN | | |
| | | | |
| ISIN | US04649VAW00 | | |
| | | | |

Item C.2. Amount of each investment.

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

| Balance | 595764.46000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 596139.79000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.128119816729 | |

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

Payoff profile.

Long Short N/A

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

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

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2024-11-03

Floating

4.79000000

Yes

Yes In No

Yes No

Yes

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

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

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

v. Delta (if applicable).

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

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|--|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
|---|--------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |

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

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Foundation Risk Partners, 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. | Foundation Risk Partners, Corp. 2018 2nd Lien Term Loan |
| d. CUSIP (if any). | 00000000 |
| 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 | LX177612 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 264794.5000000 |
| 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

264794.5000000

| denominated in U.S. dollars, provide the exchange rate used to calculate value. | |
|---|----------------|
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.056908502636 |

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

Payoff profile.

Long Short N/A

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

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," | Loan |
|---|--------------------------|
| provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| | |
| Item C.6. Is the investment a Restricted Second | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

Item C.9. For debt securities

| For debt securities, also provide: | |
|---|---|
| a. Maturity date. | 2024-11-10 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 10.6000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes [●] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern | |

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Kraton Polymers LLC / Kraton Polymers Capital 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. | Kraton Polymers LLC / Kraton Polymers Capital Corp |
| d. CUSIP (if any). | 50077DAE4 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | |
| | US50077DAE40 |
| Item C.2. Amount of each investment. | |

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

| Balance | 200000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2035000.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.437353505700 | |

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

Payoff profile.

Long Short N/A

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

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

Item C.5. Country of investment or issuer.

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

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on UNITED STATES OF AMERICA

the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2025-04-15

7.0000000

Yes

Yes In No

Yes No

Yes

Fixed

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

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

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

v. Delta (if applicable).

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

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|--|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
|---|---------|--|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No | |
| b. Does any portion of this investment represent that is treated as a Fund asset | Yes No | |

and received for loaned securities?c. Is any portion of this investment on loan O Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Scientific Games International, Inc. | |
|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | RLTHESQ0RNFQJWPBJN60 | |
| c. Title of the issue or description of the investment. | Scientific Games International, Inc. 2018 Term Loan B5 | |
| d. CUSIP (if any). | 80875AAP6 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US80875AAP66 | |

Item C.2. Amount of each investment.

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

| Balance | 1008868.86000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 996570.75000000 | |
| Exchange rate. | | |

0.214178727857

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

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the c

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Yes I No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | |

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

| ategory that most closely identifies the instrument among each of the following: | |
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1 2 3 N/A

| | 2024-08-14 |
|---|---|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 4.5400000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes [●] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | ourchase agreements, also provide; |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | © Yes [®] No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

| a. Name of issuer (if any). | Navicure, Inc. |
|---|-------------------------------|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300BIRBTAWWHCSZ09 |
| c. Title of the issue or description of the investment. | Navicure Inc 2019 Term Loan B |
| d. CUSIP (if any). | 63939WAG8 |
| At least one of the following other identifiers: | : : |
| Identifier. | ISIN |
| ISIN | |
| | US63939WAG87 |
| Item C.2. Amount of each investment. | |

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

| Balance | 0.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0.0000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.00000 | |

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

Payoff profile.

the number of contracts.

Long Short N/A

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

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Yes
No

Loan

UNITED STATES OF AMERICA

Corporate

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2026-10-22 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | None |
| ii. Annualized rate. | 0.0000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |

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

v. Delta (if applicable).

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

| a. Select the category that reflects the | Repurchase Reverse repurchase |
|--|-------------------------------|

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

ase

b. Counterparty.

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

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

| c. Tri-party? | Yes |
|---------------------|-----|
| d. Repurchase rate. | |
| e. Maturity date. | |

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| - Is successfield of this increation and an Issue | |

c. Is any portion of this investment on loan $$\bigcirc$ Yes ${\ensuremath{\, \ensuremath{\, n}\n}\ensuremath{\, \ensuremath{\, \ensuremat$

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Foundation Risk Partners, 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. | Foundation Risk Partners, Corp. Revolver |
| d. CUSIP (if any). | 00000000 |
| 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 | 932DJRII8 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 3000.0000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If | 3000.00000000 |

denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

| 0.000644747182 |
|----------------|
|----------------|

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

Payoff profile.

Long Short N/A

Loan

Corporate

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

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

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

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Ores I No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A | |
|-----------|-----|--|

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2023-11-10

| b. | Coupon. |
|----|---------|
| | |

| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
|---|--|
| ii. Annualized rate. | 6.7900000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ⊛ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | |
| | |

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
|---|---|
| c. Title of the issue or description of the investment. | PAKNK NETHERLANDS TREASURY BV USD INCREMENTAL TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| 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 | 935YJGII3 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 304751.51000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 301703.99000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund | 0.064840932535 |

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

Payoff profile.

Long Short N/A

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

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Ores I No

Item C.7.

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

| i. | Highly | Liquid | Investments |
|----|--------|--------|-------------|
|----|--------|--------|-------------|

| ii | Moderately | / Lia | uid | Invest | ments |
|----|------------|-------|-----|--------|-------|
| | moderator | | uiu | 111000 | |

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principle 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment do not have a level associated with it (i.e., net asset value used as the practical expedient). | |
|--|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2026-07-02 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none) | Floating |
| ii. Annualized rate. | 6.04000000 |
| c. Currently in default? [Y/N] | ◯ Yes ◉ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N | ○ Yes ◉ No N] |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
| f. For convertible securities, also provide | e: |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |
| iii. Description of the reference instrume | nt, including the name of issuer, title of issue, a |

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the | 0 |
|---|---|
| transaction (repurchase, reverse | |
| repurchase). Select "repurchase | |
| agreement" if the Fund is the cash lender | |
| and receives collateral. Select "reverse | |

Repurchase <a>

 Reverse repurchase

| repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|---|---------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes |
| d. Repurchase rate. | |
| e. Maturity date. | |

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

| Item C.11. For derivatives, also p | orovide: |
|------------------------------------|----------|
| Item C.12. Securities lending. | |

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

_ .

currency of investment is not

denominated in U.S. dollars, provide the exchange rate used to calculate value.

| a. Name of issuer (if any). | MANDARIN ORIENTAL HONOLULU EXTENSION UPSIZE LOAN 9/19 |
|---|--|
| b. LEI (if any) of 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. | MANDARIN ORIENTAL HONOLULU EXTENSION UPSIZE LOAN 9/19 |
| d. CUSIP (if any). | 00000000 |
| 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 | 936XAVII0 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |

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

| Balance | 775833.0000000 | |
|---|----------------------|---|
| Units | Principal amount |] |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |] |
| Value. Report values in U.S. dollars. If | 775833.00000000 | 1 |

Percentage value compared to net assets of the Fund.

0.166738713704

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

Payoff profile.

Long Short N/A

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

| Asset type (short-term investment vehicle | Loan |
|--|--|
| (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," | |
| provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | Corporate |
| a brief description. | |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the | |
| issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [●] No |
| Item C.7. | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2020-03-31 |
|---|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Variable |
| ii. Annualized rate. | 14.0000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | © Yes ◉ No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Goldman Sachs International |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | W22LROWP2IHZNBB6K528 |
| c. Title of the issue or description of the investment. | PURCHASED USD / SOLD EUR |
| d. CUSIP (if any). | 00000000 |
| 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 | 19IQKBB4994 |
| Description of other unique identifier. | Trade Identifier |
| beschption of other anique identifier. | Trade Identifier |
| Item C.2. Amount of each investment. | |

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

| Balance | 1.0000000 | |
|---|--|--|
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | Euro Member Countries | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | -36990.17000000 | |
| Exchange rate. | 0.89492682 | |
| Percentage value compared to net assets of the Fund. | -0.00794976930 | |
| Item C.3. Indicate payoff profile among the | e following categories (long, short, N/A). | For derivatives, respond N/A to this Item and respond to the |

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

Payoff profile.

Long Short N/A

Derivative-foreign exchange

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

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

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

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

| i. F | -liahlv | Liquid | Investments |
|------|---------|--------|-------------|
|------|---------|--------|-------------|

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

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

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

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the | Repurchase Reverse repurchase |
|--|-------------------------------|
| transaction (repurchase, reverse | |

| repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | | |
|---|--|--------------------------------------|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If securities may be aggregated in responding to Items C.10.f.i-iii. | multiple securities of an issuer are |
| Item C.11. For derivatives, also provide: | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Forward | |
| b. Counterparty. i. Provide the name and LEI (if any) of count | erparty (including a central counterparty). | |
| Counterparty Record: 1 | | |
| Name of counterparty. | Goldman Sachs International | |
| LEI (if any) of counterparty. | W22LROWP2IHZNBB6K528 | |
| i. Amount and description of currency sold. | | |
| Amount of currency sold. | 2187500.00000000 | |
| Description of currency sold. | Euro Member Countries | |
| ii. Amount and description of currency purch | ased. | |
| Amount of currency purchased. | 2407343.75000000 | |
| Description of currency purchased. | United States Dollar | |
| iii. Settlement date. | 2019-12-13 | |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -36990.17000000 | |
| i. Amount and description of currency sold. | | |
| Amount of currency sold. | 2187500.00000000 | |
| Description of currency sold. | Euro Member Countries | |
| ii. Amount and description of currency purch | ased. | |
| Amount of currency purchased. | 2407343.75000000 | |
| Description of currency purchased. | United States Dollar | |
| iii. Settlement date. | 2019-12-13 | |
| iv. Unrealized appreciation or depreciation. Depreciation shall be | -36990.17000000 | |

reported as a negative number.

| tern o. 12. ocountico ferraing. | |
|--|---------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Life Time Fitness Inc | |
|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300PALKE96VYH4X17 | |
| c. Title of the issue or description of the investment. | Life Time Fitness Inc 2017 Term Loan B | |
| d. CUSIP (if any). | 50218KAD0 | |
| At least one of the following other identifiers: | | |
| ldentifier. | ISIN | |
| ISIN | US50218KAD00 | |

Item C.2. Amount of each investment.

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

| Balance | 490000.09000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 487491.29000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.104769545297 | |
| tem C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Loan

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized

| bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
|--|---|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [●] No |
| Item C.7. | |
| a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categor applicable. | ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the | e to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has riews; or (3) if the fund chooses to classify the position through evaluation of how long it would take to react the second burget to the test of the position. |

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2022-06-10

Floating

4.87000000

Yes

Yes

Yes In No

| electing in-kind payment and has elected to be paid in-kind. | |
|---|--|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [●] No |
| | |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| Bain Capital Credit CLO, Limited | | |
|--|--|--|
| 549300WZ8E2KQS66KT95 | | |
| Bain Capital Credit CLO 2019-2 | | |
| 05682MAC9 | | |
| At least one of the following other identifiers: | | |
| SIN | | |
| | | |
| US05682MAC91 | | |
| | | |

Item C.2. Amount of each investment.

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

| Balance | 810000.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 639053.55000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.137342658684 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Category.

Long Short N/A

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

| Asset type (short-term investment vehicle | ABS-collateralized bond/debt obligation |
|--|---|
| (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, | Corporate |
| U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | |
| Item C.5. Country of investment or issue | r. |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | Security? |
| Is the investment a Restricted Security? | ◎ Yes [●] No |
| Item C.7. | |
| | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity punt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |

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

N/A

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

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

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

2032-10-17

Floating

9.24000000

Yes

Yes

Yes No

Item C.9. For debt securities

For debt securities, also provide:

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

f. For convertible securities, also provide:

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

c. Is any portion of this investment on loan $$\bigcirc$ Yes ${\ensuremath{@}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | TICP 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. | TICP CLO XI Ltd |
| d. CUSIP (if any). | 87249RAA6 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US87249RAA68 |
| | |

Item C.2. Amount of each investment.

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

| Balance | 300000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 279306.30000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.060027316692 | |

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

Payoff profile.

Long Short N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, ABS-collateralized bond/debt obligation

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

| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
|--|---|
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the | |
| issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |
| Item C.7. | |
| | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification catego | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | |
|-------------------|--|
|-------------------|--|

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2031-10-20

Floating

7.97000000

🔍 Yes 🖲 No

Yes
No

Yes In No

| f. | For | convertible | securities, | also | provide: |
|----|-----|-------------|-------------|------|----------|
|----|-----|-------------|-------------|------|----------|

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

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | NMC SKINCARE INT HOLD II LLC TERM LOAN |
| b. LEI (if any) of 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. | NMC SKINCARE INT HOLD II LLC TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| 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 | LX176565 |
| Description of other unique identifier. | LoanX ID |

Item C.2. Amount of each investment.

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

| Balance | 1985000.00000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1985000.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.426607719319 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Iong Short N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle | Loan | |

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

UNITED STATES OF AMERICA

Corporate

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

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

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

2024-10-31

Floating

6.54000000

Yes

Yes

Yes No

Item C.9. For debt securities

For debt securities, also provide:

| a. Ma | turity | date. |
|-------|--------|-------|
|-------|--------|-------|

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

f. For convertible securities, also provide:

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

c. Is any portion of this investment on loan $$\bigcirc$ Yes ${\ensuremath{@}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

| tem C.1. Identification | of investment. |
|-------------------------|----------------|
|-------------------------|----------------|

| a. Name of issuer (if any). | Foundation Risk Partners, 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. | Foundation Risk Partners, Corp. 2019 2nd Lien Delayed Draw Term Loan 1 | | |
| d. CUSIP (if any). | 00000000 | | |
| 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 | LX182436 | | |
| | | | |
| Description of other unique identifier. | LoanX ID | | |
| | | | |

Item C.2. Amount of each investment.

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

| Dalance | 720610.46000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 720610.46000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.154870521339 | |
| tem C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). I1. | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Delence

Long Short N/A

Loan

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage

| backed security, ABS-asset backed | |
|---|--|
| commercial paper, ABS-collateralized | |
| bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," | |
| provide a brief description. | |
| 1 | |

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Orego No

Item C.7.

Corporate

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

◎ 1 ◎ 2 **◎** 3 ◎ N/A

2024-11-10 Fixed 0.00000000 © Yes @ No

Yes In No

Yes In No

r

UNITED STATES OF AMERICA

| kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
|---|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | burchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities |

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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. | 5493000CMI5L15ZSNM78 |
| c. Title of the issue or description of the investment. | Dryden 41 Senior Loan Fund |
| d. CUSIP (if any). | 26244LAA2 |
| At least one of the following other identifiers | 5. |
| Identifier. | ISIN |
| | |
| ISIN | US26244LAA26 |

Item C.2. Amount of each investment.

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

| the number of contracts. | | |
|---|------------------------------------|--|
| Balance | 850000.0000000 | |
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 488501.8000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.104986719789 | |
| tem C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | hort, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Long Short N/A | |
| tem C.4. Asset and issuer type. Select th | e category that most closely id | lentifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-collateralized bond/debt oblig | ation |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | |
| tem C.5. Country of investment or issuer | - | |
| Report the ISO country code that | CAYMAN ISLANDS | |

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

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

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

Is the investment a Restricted Security? Yes

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

| <i>,</i> 1 | |
|---|-----------------------|
| 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. | 30.37000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes ℗ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ℗ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes O No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

c. Is any portion of this investment on loan $$\bigcirc$ Yes ${\ensuremath{@}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

| ltem C | 2.1. | Identification | of | investment. |
|--------|------|----------------|----|-------------|
|--------|------|----------------|----|-------------|

| a. Name of issuer (if any). | Leo Bidco 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. | LEO BIDCO LIMITED GBP FACILITY B |
| d. CUSIP (if any). | 00000000 |
| 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 | LX179389 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |

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

| Balance | 500000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 646925.10000000 | |
| Exchange rate. | 0.77288700 | |
| Percentage value compared to net assets of the Fund. | 0.139034378580 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage Loan

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Orego No

Item C.7.

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

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

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

| © 1 © 2 ● 3 © N/A | ١ |
|-------------------|---|
|-------------------|---|

2026-03-30 Floating
7.08000000
© Yes
No

Yes In No

Yes In No

Corporate

| kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | | |
|---|---|--|
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes | |
| ii. Contingent convertible? [Y/N] | Yes | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not a | d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | Yes | |
| d. Repurchase rate. | | |
| e. Maturity date. | | 1 |
| | ing the securities subject to the repurchase a securities may be aggregated in responding | greement (i.e., collateral). If multiple securities of an issuer are to ltems C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No | |
| c. Is any portion of this investment on loan by the Fund? | ◯ Yes [®] No | |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

identifier used

| a. Name of issuer (if any). | WebPT, Inc. | |
|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | WebPT, Inc. Revolver | |
| d. CUSIP (if any). | 00000000 | |
| 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 | LX182439 | |

LoanX ID

Item C.2. Amount of each investment.

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

| Balance | 216015.21000000 | |
|---|----------------------|--|
| 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. | 211694.91000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.045496565615 | |

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

Payoff profile.

Long Short N/A

Loan

Corporate

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Or Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

UNITED STATES OF AMERICA

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ® 3 © N/A | |
|---|---|---|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | 2024-08-28 | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed | |
| ii. Annualized rate. | 0.0000000 | |
| c. Currently in default? [Y/N] | ◎ Yes [●] No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes | |
| ii. Contingent convertible? [Y/N] | Yes No | |
| iii. Description of the reference instrument, is reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not | nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | burchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | - |

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| a la any portion of this invostment on lean | No. O No. |

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | BLACKWOOD BIDCO LIMITED GBP FACILITY B1 |
| b. LEI (if any) of 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. | BLACKWOOD BIDCO LIMITED GBP FACILITY B1 |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | S. |
| 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 | 965GGFII0 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 2722602 5000000 |

| | 2782008.5000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3600278.57000000 | |
| Exchange rate. | 0.77288700 | |
| Percentage value compared to net assets of the Fund. | 0.773756488495 | |

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

Payoff profile.

Long Short N/A

Loan

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

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

Corporate

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

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

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

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

| Item 0 | C.9. | For | debt | securities |
|--------|------|-----|------|------------|
|--------|------|-----|------|------------|

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

| 2026-10-07 | |
|------------|------|
| Floating | |
| 7.73000000 | |
| Yes No | |
| Yes | |

○ 1 ○ 2 ● 3 ○ N/A

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
|--|--|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |
| iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | nurchase agreements also provide: |
| a. Select the category that reflects the | |
| al collect the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | |
| c. Is any portion of this investment on loan by the Fund? | |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| For each investment held by the Fund and i | its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for |

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | PROJECT FALCON PARENT ,INC. PROJECT FALCON PARENT ,INC. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | PROJECT FALCON PARENT ,INC. PROJECT FALCON PARENT ,INC. |
| d. CUSIP (if any). | 00000000 |
| 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 |

Description of other unique identifier.

Item C.2. Amount of each investment.

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

| Balance | 47535.82000000 | |
|---|----------------------|--|
| 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. | 499.98000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.000107453565 | |

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

Payoff profile.

Long Short N/A

Equity-common

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

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Yes

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

| Corporate | | |
|-----------|--|------|
| Corporate | | |
| Corporate | | |
| Corporate | | |
| Corporate | | |
| Corporate | | |

UNITED STATES OF AMERICA

Internal Identifier

964XLM902

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | e |

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

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

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

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

| e. | Maturity | date. |
|----|----------|-------|
|----|----------|-------|

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

| ltem | C.11. | For derivatives, also provide: |
|------|-------|--------------------------------|
| Item | C.12. | Securities lending. |

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

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | Puerto Rico Waste Investment 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. | Puerto Rico Waste Investment LLC Revolver |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifier | S: |
| ldentifier. | 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 | LX182719 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expre the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 157737.31000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |

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

Percentage value compared to net assets of the Fund

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

Payoff profile.

Exchange rate.

Long Short N/A

153793.88000000

0.033052723623

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or

Loan

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Yes In No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

2024-09-20 Fixed 0.50000000

Yes In No

| Corporate | | |
|-----------|--|--|
| | | |

PUERTO RICO

| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
|---|--|
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase |
| b. Counterparty. | |
| Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| NPORT-P: Part C: Schedu | Ile of Portfolio Investments |
| securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |

| a. Name of issuer (if any). | First Trust Senior Floating Rate Income Fund II |
|---|---|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300188EQ1UO018C30 |
| c. Title of the issue or description of the investment. | First Trust Senior Floating Rate Income Fund II |
| d. CUSIP (if any). | 33733U108 |

At least one of the following other identifiers:

Item C.1. Identification of investment.

Identifier.

ISIN

| ISIN |
|--------------|
| |
| US33733U1088 |

Item C.2. Amount of each investment.

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

| Balance | 4200.0000000 | |
|---|----------------------|--|
| 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. | 50316.0000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.010813699750 | |

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

Payoff profile.

Long Short N/A

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

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Equity-common | |
|---|--------------------------|--|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | 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 I No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | |

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

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

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

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

e. Maturity date.

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

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

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | AMCP CLEAN INTERMEDIATE LLC 3RD INCREMENTAL TL |
| b. LEI (if any) of 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. | AMCP CLEAN INTERMEDIATE LLC 3RD INCREMENTAL TL |
| d. CUSIP (if any). | 00000000 |
| 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 | 938CGSII5 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 136069.08000000 |
| Units | Principal amount |

Description of other units.

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

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

Percentage value compared to net assets of the Fund

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

Payoff profile.

Exchange rate.

Long Short N/A

United States Dollar

133347.70000000

0.028658517971

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Ores I No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

Corporate

UNITED STATES OF AMERICA

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

2024-10-01 Floating 7.50000000

🔍 Yes 🖲 No

| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes [®] No |
|---|--|
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse re | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are a securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |

NPORT-P: Part C: Schedule of Portfolio Investments

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

|--|

| a. Name of issuer (if any). | The Ultimus Group, 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. | The Ultimus Group, LLC |
| d. CUSIP (if any). | 00000000 |
| | |
| 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 |

Description of other unique identifier.

Item C.2. Amount of each investment.

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

| Balance | 1355.46000000 | |
|---|----------------------|--|
| 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. | 0.0000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.00000 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

939BYJ905

Internal Identifier

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

| Asset type (short-term investment vehicle | Equity-common |
|--|--------------------------|
| (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | • |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| | |

Is the investment a Restricted Security? Orego No

Item C.7.

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

| | Modoratoly | Liquid | Invoctmonte |
|----|-------------|--------|-------------|
| п. | INDUCIALEIV | LIUUIU | Investments |
| | | | |

| iii. Less Liquid Investment | iii. | Less | Liauid | Investments |
|-----------------------------|------|------|--------|-------------|
|-----------------------------|------|------|--------|-------------|

iv. Illiquid Investments

| Category. | N/A | |
|-----------|-----|--|
| | | |

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

| ii. | Annua | ized | rate. | |
|-----|-------|------|-------|--|
| | | | | |

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

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

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

v. Delta (if applicable).

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

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

b. Counterparty.

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

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

| | Yes No |
|---------------------|--------|
| d. Repurchase rate. | |
| e. Maturity date. | |

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

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
|--|------------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes ◉ No |

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Clear Channel Outdoor Holdings, Inc. | |
|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Clear Channel Outdoor Holdings Inc Term Loan B | |
| d. CUSIP (if any). | 00000000 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US18452RAD70 | |

Item C.2. Amount of each investment.

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

| Balance | 1505976.10000000 | |
|---|----------------------|--|
| 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. | 1508400.72000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.324179038276 | |

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

Payoff profile.

Long Short N/A

Loan

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

Asset type (short-term investment vehicle

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

1

N/A

Corporate

UNITED STATES OF AMERICA

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 |
|---|------------|
| tem C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2026-08-21 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 5.2900000 |
| | |

| C. | Currently | / in | default? | [Y/N] |
|----|-----------|------|----------|-------|
|----|-----------|------|----------|-------|

Yes In No

| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
|---|--|
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [●] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the | Repurchase Reverse repurchase |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes [●] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any 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 10/30 1 | |
|---|--|--|
| b. LEI (if any) of 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 GLOBAL MARKET STRATEGI 10/30 1 | |
| d. CUSIP (if any). | 14317TAC9 | |

At least one of the following other identifiers:

Identifier.

ISIN

| ISIN |
|--------------|
| |
| US14317TAC99 |

Item C.2. Amount of each investment.

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

| Balance | 50000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 350511.50000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.075330434060 | |

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

Payoff profile.

Long Short N/A

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

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-other |
|---|----------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | · |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | Security? |

Is the investment a Restricted Security?

Yes

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | |

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

| a. N | /laturity | date. |
|------|-----------|-------|
|------|-----------|-------|

b. Coupon.

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

ii. Annualized rate.

v. Delta (if applicable).

c. Currently in default? [Y/N]

Floating 13.05000000

2030-10-15

Yes I No

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

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

f. For convertible securities, also provide:

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

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

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |

| e. | Maturity | date. |
|----|----------|-------|
|----|----------|-------|

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

| ltem | C.11. | For derivatives, also provide: |
|------|-------|--------------------------------|
| ltem | C.12. | Securities lending. |

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

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 XXXI Ltd | |
| d. CUSIP (if any). | 55819EAC8 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| ISIN | US55819EAC84 | |
| | | |

Item C.2. Amount of each investment.

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

| Balance | 4250000.00000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3076800.25000000 | 1 |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.661252764460 | |
| Item C.3. Indicate navoff profile among th | e following categories (long short N/A) | For derivatives, respond N/A to this Item and respond to the |

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

Payoff profile.

Long Short N/A

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

ABS-collateralized bond/debt obligation

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

Corporate

CAYMAN ISLANDS

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

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

| 2048-01-23 |
|-------------|
| 2046-01-23 |
| |
| Floating |
| Floating |
| |
| 12.68000000 |
| |
| ◯ Yes ◉ No |

Yes In No

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
|---|--|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | O Yes O No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | |
| c. Is any portion of this investment on loan by the Fund? | |
| NPORT-P: Part C: Schedu | Ile of Portfolio Investments |
| For each investment hold by the Fund and i | to consolidated subsidiaries, displace the information requested in Part C. A Fund may report information for |

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

Item C.1. Identification of investment.

| Bearcat Buyer, Inc. | | |
|--|--|--|
| N/A | | |
| Bearcat Buyer, Inc. 2nd Lien Incremental Term Loan | | |
| 00000000 | | |
| At least one of the following other identifiers: | | |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | | |
| | | |

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

Description of other unique identifier.

Item C.2. Amount of each investment.

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

| Balance | 617307.55000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 611134.47000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.131342409291 | |

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

Payoff profile.

Long Short N/A

LoanX ID

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

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |

Is the investment a Restricted Security? Or Yes

Yes
Yes

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

| IN | LX182673 |
|----|----------|
| | |

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | |

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

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

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

| expedient). | e the level within the fair value hy in which the fair value rements fall pursuant to U.S. ally Accepted Accounting Principles 820, Fair Value Measurement). Report "N/A" if the investment does ve a level associated with it (i.e., set value used as the practical ent). |
|-------------|---|
|-------------|---|

Item C.9. For debt securities

For debt securities, also provide:

b. Coupon.

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

| ii | Annu | alized | rate |
|----|------|--------|------|

v. Delta (if applicable).

c. Currently in default? [Y/N]

Floating 10.35000000

2027-07-09

Yes
 Yes
 No

| d. Are there any interest payments in | 0 |
|--|---|
| arrears or have any coupon payments | |
| been legally deferred by the issuer? [Y/N] | |

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

f. For convertible securities, also provide:

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

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

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |

| e. Maturity date | e. |
|------------------|----|
|------------------|----|

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

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

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | | |
|---|--|---|
| a. Name of issuer (if any). | Goldman Sachs International | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | W22LROWP2IHZNBB6K528 | |
| c. Title of the issue or description of the investment. | PURCHASED USD / SOLD GBP | |
| d. CUSIP (if any). | 00000000 | |
| At least one of the following other identifiers | : | |
| ldentifier. | Other unique identifier (if ticker and ISIN are no | t available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | 19IBKBB88H0 | |
| Description of other unique identifier. | Trade Identifier | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, o | or other units. For derivatives contracts, as applicable, provide |
| Balance | 1.0000000 | |
| | | |

| | <u> </u> | |
|---|----------------------|--|
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | -153851.24000000 | |
| Exchange rate. | 0.77189204 | |
| Percentage value compared to net assets of the Fund. | -0.03306505118 | |
| | | |

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

Payoff profile.

Long Short N/A

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

Asset type (short-term investment vehicle Derivative-foreign exchange (e.g., money market fund, liquidity pool, or

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

UNITED STATES OF AMERICA

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

Yes

| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes ◎ No |
|---|--|
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes ◎ No No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Forward |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | terparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Goldman Sachs International |
| LEI (if any) of counterparty. | W22LROWP2IHZNBB6K528 |
| i. Amount and description of currency sold. | |
| Amount of currency sold. | 2200454.0000000 |
| Description of currency sold. | United Kingdom Pound |
| ii. Amount and description of currency purch | nased. |
| Amount of currency purchased. | 2696876.42000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2019-12-13 |

| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -153851.24000000 |
|--|-----------------------|
| i. Amount and description of currency sold. | |
| Amount of currency sold. | 2200454.00000000 |
| Description of currency sold. | United Kingdom Pound |
| ii. Amount and description of currency purch | ased. |
| Amount of currency purchased. | 2696876.42000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2019-12-13 |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -153851.24000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes ● No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| | |

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | 1199169 B.C. Unlimited Liability Company |
|---|--|
| b. LEI (if any) of 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. | 1199169 B.C. Unlimited Liability Company 2019 Term Loan B2 |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US26812CAD83 |
| them C. 2. Amount of each investment | |

Item C.2. Amount of each investment.

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

| Balance | 206582.41000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |

| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 206873.6900000 | |
|---|---|--|
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.044460409611 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Iong Short N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Loan | |
| Item C.5. Country of investment or issuer. | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | |
| Item C.6. Is the investment a Restricted Second | ecurity? | |
| Is the investment a Restricted Security? | ◎ Yes ● No | |

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

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

| net asset | value | used | as | the | practica | I |
|-----------|-------|------|----|-----|----------|---|
| expedient |). | | | | | |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2026-04-06 |
|---|-----------------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 6.1000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | |

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes In No |
|---|-----------|
| b. Does any portion of this investment | Yes In No |

represent that is treated as a Fund asset and received for loaned securities?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| item o. i. identification of investment. | |
|---|--|
| a. Name of issuer (if any). | BLACKWOOD BIDCO LIMITED USD FACILITY B1 |
| b. LEI (if any) of 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. | BLACKWOOD BIDCO LIMITED USD FACILITY B1 |
| d. CUSIP (if any). | 00000000 |
| 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 | 965GJYII6 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |

| Balance | 3473530.19000000 | |
|---|----------------------|--|
| 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. | 3473530.19000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.746516268183 | |
| | | |

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

Payoff profile.

Long Short N/A

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

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

non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Yes I No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2026-10-07 | |
|---|------------|--|
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 8.87000000 | |
| c. Currently in default? [Y/N] | ◯ Yes ◉ No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ● No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes ® No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and c reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not ava | | |

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|------------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes ◉ No |
| c. Is any portion of this investment on loan | 🔍 Voc 🍳 No |

c. Is any portion of this investment on Ioan $\hfill \ensuremath{\mathbb{O}}\ensuremath{\,\text{Yes}}\ensuremath{\,^{\circ}}\ensuremath$

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | The Ultimus Group, 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. | The Ultimus Group, LLC |
| d. CUSIP (if any). | 00000000 |
| 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 | 934PLY900 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |

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

| Balance | 0.18200000 |
|-----------------------------|------------------|
| 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. | 0.0000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.000000 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Iong Short N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Equity-common | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | |
| Item C.5. Country of investment or issuer. | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | |
| Item C.6. Is the investment a Restricted Se | ecurity? | |
| Is the investment a Restricted Security? | ◎ Yes [●] No | |
| Item C.7. | | |
| a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage among | ng categories as specified in rule 22e-4 [17 (| t investment companies, provide the liquidity classification(s) for CFR 270.22e-4]. For portfolio investments with multiple liquidity |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

| N/A |
|-----|
| |

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

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

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

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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. | 549300PYL1KC7BYM8G75 | |
| c. Title of the issue or description of the investment. | LCM XVIII LP | |
| d. CUSIP (if any). | 50188MAA8 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| ISIN | US50188MAA80 | |
| Item C.2. Amount of each investment. | | |

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

| Balance | 140000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 611588.60000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.131440008971 | |

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

Payoff profile.

Long Short N/A

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

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-collateralized bond/debt obligation |
|---|---|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |

Report the ISO country code that corresponds to the country where the

CAYMAN ISLANDS

issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Yes I No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2031-04-20 | |
|---|-----------------------|--|
| b. Coupon. | | |
| Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 13.29000000 | |
| c. Currently in default? [Y/N] | ◎ Yes [®] No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes [®] No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ● No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes No | |
| ii. Contingent convertible? [Y/N] | Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and cur reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not availa available). | | |

rency in which denominated, as well as CUSIP of ble), or other identifier (if CUSIP, ISIN, and ticker are not

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| - | |
|--|-----------------------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes ◉ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes [●] No |
| c. Is any portion of this investment on loan | 🔿 Yes 🔍 No |

by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Reddy Ice Holdings, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Reddy Ice Holdings, Inc. Delayed Draw Term Loan |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | S. |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN | LX181213 |
| are not available). Indicate the type of identifier used | |
| | |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |

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

| Balance | 955102.04000000 |
|-----------------------------|------------------|
| Units | Principal amount |
| Description of other units. | |

| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
|---|----------------------|--|
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 945551.02000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.203213785462 | |
| them C.2. Indiante neuroff profile among the following extension (long, short N(A). For device | | |

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

Payoff profile.

Long Short N/A

| tem C.4. Asset and issuer type | Select the category that most (| closely identifies the instrument amo | ng each of the following: |
|---------------------------------|-----------------------------------|---------------------------------------|---------------------------|
| item o.4. Asset and issuer type | . Select the category that most w | | ig each of the following. |

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

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

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? O Yes O No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

| N/A |
|-----|
| |

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

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

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

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

| nicie | Loan | |
|--------|------|--|
| ol, or | 1 | |
| | | |

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UNITED STATES OF AMERICA

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

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2025-07-01 |
|---|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | None |
| ii. Annualized rate. | 0.0000000 |
| c. Currently in default? [Y/N] | ○ Yes ● No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and |

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

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | | |
|---|-------------------------------|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | Yes No | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

| Item C.1. Identification of investment. | | | |
|---|---|--|--|
| a. Name of issuer (if any). | National Mentor Holdings, Inc. | | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493004QULJVJP3CNZ62 | | |
| c. Title of the issue or description of the investment. | National Mentor Holdings, Inc. 2019 Term Loan B | | |
| d. CUSIP (if any). | 63689EAJ4 | | |
| At least one of the following other identifiers | : | | |
| Identifier. | ISIN | | |
| ISIN | US63689EAJ47 | | |
| Item C.2. Amount of each investment. | | | |
| item 6.2. Amount of each investment. | | | |

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

| Balance | 3517211.62000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3517950.23000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.756062833400 | |
| | | |

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

Payoff profile.

Long Short N/A

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

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

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the UNITED STATES OF AMERICA

issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Yes I No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has

following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

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

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

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2026-03-09 |
|---|---|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 6.0400000 |
| c. Currently in default? [Y/N] | ◎ Yes ◉ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes [●] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |

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

v. Delta (if applicable).

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

-

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | | |
|---|-------------------------------|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | Yes | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |

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

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|------------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan | 🔍 Voo 🔍 No |

c. Is any portion of this investment on Ioan $\hfill \ensuremath{\mathbb{O}}\ensuremath{\,\text{Yes}}\ensuremath{\,^{\circ}}\ensuremath$

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | FWR Holding Corporation |
|---|--|
| b. LEI (if any) of 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. | FWR HOLDING CORPORATION DELAYED DRAW TERM LOAN 3 |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | s: |
| 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 | LX179558 |
| Description of other unique identifier | |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 32106.36000000 |
|-----------------------------|------------------|
| Units | Principal amount |
| Description of other units. | |

| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
|---|----------------------|------------------|
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 32106.36000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.006900161720 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, |

Payoff profile.

Long Short N/A

| tem C.4. Asset and issuer t | ype. Select the categor | y that most closely | identifies the instrument among | g each of the following: |
|-----------------------------|-------------------------|---------------------|---------------------------------|--------------------------|
| | | | | |

respond N/A to this Item and respond to the

Asset type (short-term investment vehicle (e.g., mone other cash repurchase equity-prefe commodity equity, deriv derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

| N/A |
|-----|
| |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value ○ 1 ○ 2 ● 3 ○ N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles

| w market fund, liquidity pool, or | |
|---|--|
| | |
| management vehicle), | |
| agreement, equity-common, | |
| erred, debt, derivative- | |
| , derivative-credit, derivative- | |
| vative-foreign exchange, | |
| and a man and mand a transfer and the state of the second | |

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UNITED STATES OF AMERICA

| 7(ASC 820, Fair Value Measurement). |
|---|
| [1/2/3] Report "N/A" if the investment does |
| not have a level associated with it (i.e., |
| net asset value used as the practical |
| expedient). |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2023-08-21 |
|---|---|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 7.3200000 |
| c. Currently in default? [Y/N] | ◎ Yes 	 No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |

available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes I No |
|--|-----------------------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes [●] No |
| a la any partian of this investment on lean | N N. |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | BFS Receivables I 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. | BFS RECEIVABLES I LLC REVOLVER |
| d. CUSIP (if any). | 00000000 |
| 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 | 963QJZII3 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 50000.0000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 50000.0000000 |
| Exchange rate. | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

of the Fund.

Long Short N/A

0.107457863808

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Percentage value compared to net assets

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Corporate

Loan

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? Ores Oregon No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| | | _ |
|-----------|-----|---|
| Category. | N/A | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2022-02-08 |
|---|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 8.0300000 |
| c. Currently in default? [Y/N] | ◎ Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◯ Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii Description of the reference instrument i | noluding the name of issuer, title of issue, and a |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

| available). | |
|-------------|---------------------------------------|
| | indicate the type of identifier used. |

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase ag |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | PDI TA Holdings, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | PDI TA Holdings, Inc. 2019 Revolver |
| d. CUSIP (if any). | 00000000 |
| 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 | LX179336 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

205023.07000000

| Units | Principal amount | |
|---|----------------------|--|
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 205023.07000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.044062682267 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | Loan |
|--|-----------|
| (e.g., money market fund, liquidity pool, or | |
| other cash management vehicle), | |
| repurchase agreement, equity-common, | |
| equity-preferred, debt, derivative- | |
| commodity, derivative-credit, derivative- | |
| equity, derivative-foreign exchange, | |
| derivative-interest rate, derivatives-other, | |
| structured note, loan, ABS-mortgage | |
| backed security, ABS-asset backed | |
| commercial paper, ABS-collateralized | |
| bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," | |
| provide a brief description. | |
| | |
| Issuer type (corporate, U.S. Treasury, | Corporate |
| U.S. government agency, U.S. | 1 |

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

N/A

UNITED STATES OF AMERICA

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ⊛ 3 © N/A |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2024-10-24 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 8.2500000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment | ◎ Yes ◉ No |
| represent reinvestment of cash collateral received for loaned securities? | |

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| a. Name of issuer (if any). | IMPLEMENTATION MANAGEMENT TERM LOAN | | |
|--|---|--|--|
| b. LEI (if any) of 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. | IMPLEMENTATION MANAGEMENT TERM LOAN | | |
| d. CUSIP (if any). | 00000000 | | |
| At least one of the following other identifier | s: | | |
| 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 | LX170393 | | |
| Description of other unique identifier. | LoanX ID | | |
| tom C.D. Amount of each investment | | | |
| tem C.2. Amount of each investment. Balance. Indicate whether amount is expre the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |
| | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |
| Balance. Indicate whether amount is expre the number of contracts. | | | |
| Balance. Indicate whether amount is expre the number of contracts. Balance | 392607.0000000 | | |
| Balance. Indicate whether amount is expre the number of contracts. Balance Units | 392607.0000000 | | |
| Balance. Indicate whether amount is expret the number of contracts. Balance Units Description of other units. Currency. Indicate the currency in which | 392607.0000000 Principal amount | | |
| Balance. Indicate whether amount is expret the number of contracts. Balance Units Description of other units. Currency. Indicate the currency in which the investment is denominated. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the | 392607.0000000 Principal amount | | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

| Issuer type (corporate, U.S. Treasury, |
|---|
| U.S. government agency, U.S. |
| government sponsored entity, municipal, |

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| Corporate | | | |
| Joipoidio | | | |

| non-U.S. sovereign, private fund, |
|--|
| registered fund, other). If "other," provide |
| a brief description. |

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

| If different from the country where the |
|--|
| issuer is organized, also report the ISO |
| country code that corresponds to the |
| country of investment or issuer based on |
| the concentrations of the risk and |
| economic exposure of the investments. |

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Oracle Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ● 3 © N/A |
|---|-----------------------|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2023-12-13 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 6.6000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◯ Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

| v. Delta (if applicable). | |
|---------------------------|--|
| | |

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | | |
|---|-------------------------------|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | ◎ Yes ◎ No | | |
| d. Repurchase rate. | | | |
| e. Maturity date | | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Neovia Logistics Holdings 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. | Neovia Logistics Holdings Ltd |
| d. CUSIP (if any). | 00000000 |
| 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 | 935ERU906 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | L |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

| | 194454.0000000 | |
|---|---|--|
| 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. | 0.0000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.000000 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Iong Short N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- | Equity-common | |

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury,

provide a brief description.

U.S. government agency, U.S.

commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

| IV | Illian | id Invi | estments |
|----|--------|---------|----------|
| | | | |

Category.

| b. | If attributing | multiple | classific | ation ca | ategories | to the | holding, | indicate | which o | of the | three | circumst | ances | listed i | n the I | Instruc | tions t | o Item | C.7 | is |
|-----|----------------|----------|-----------|----------|-----------|--------|----------|----------|---------|--------|-------|----------|-------|----------|---------|---------|---------|--------|-----|----|
| apj | plicable. | | | | - | | - | | | | | | | | | | | | | |

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

UNITED STATES OF AMERICA

Corporate

N/A

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| net asset value used as the practical expe | edient). | |
|---|---|--|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ⊛ 3 © N/A | |
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | |
| ii. Annualized rate. | | |
| c. Currently in default? [Y/N] | Yes No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes ◎ No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes No | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not a | d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| | | 1 |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |

| c. Tri-party? | Yes | | | |
|---------------------|-----|--|--|--|
| d. Repurchase rate. | | | | |
| e. Maturity date. | | | | |

No

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment | Yes |
|---|-----|
| represent reinvestment of cash collateral | |
| received for loaned securities? | |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Almonde, Inc. |
|---|--------------------------------------|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300ZB2RO6QC7YTK71 |
| c. Title of the issue or description of the investment. | Almonde, Inc. USD 1st Lien Term Loan |
| d. CUSIP (if any). | 02034DAC1 |
| At least one of the following other identifiers | |
| Identifier. | ISIN |
| | |
| ISIN | US02034DAC11 |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 588393.59000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 561551.07000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.120686156803 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, Corporate

Item C.5. Country of investment or issuer.

| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
|--|--|
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ○ Yes ◉ No |
| Item C.7. | |
| | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| | |

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

| N/A | | |
|-----|--|--|
| | | |

2 0 3 0 N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | 820, Fair Value Measurement). Report "N/A" if the investment does ve a level associated with it (i.e., set value used as the practical |
|--|---|
|--|---|

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

| 2024-06-13 | |
|------------|--|
| Floating | |
| 5.70000000 | |

Yes In No

Yes In No

Yes In No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni | ng the securities subject to the repurchase ag |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Equinox Holdings, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300W05QKLNGQIIA73 |
| c. Title of the issue or description of the investment. | Equinox Holdings, Inc. 2017 1st Lien Term Loan |
| d. CUSIP (if any). | 29446CAP9 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US29446CAP95 |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2633070.95000000 |
|---------|------------------|
| Units | Principal amount |

| Description of other units. | | |
|---|---|--|
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2621143.14000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.563324885121 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | . For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Iong Short N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies t | ne instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan | |
| | Corporate | |

a brief description. Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value 0 1 0 2 0 3 N/A

UNITED STATES OF AMERICA

Yes In No

N/A

hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2024-03-08 |
|---|-----------------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 4.7900000 |
| c. Currently in default? [Y/N] | ◯ Yes ◉ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ℗ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Forest City Enterprises, L.P. |
|---|---|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 54930078MCT017XXRD21 |
| c. Title of the issue or description of the investment. | Forest City Enterprises, L.P. Term Loan B |
| d. CUSIP (if any). | 34555QAE0 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | US34555QAE08 |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2931378.67000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2945302.72000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.632991877120 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Corporate

Loan

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

UNITED STATES OF AMERICA

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. N/A | A |
|---------------|---|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

2025-12-08

Floating

5.79000000

Yes

Yes In No

Yes

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

| f | For | convertible | securities | also | provide. |
|----|------|-------------|-------------|------|----------|
| ۰. | 1 01 | CONVENIDIE | securities, | | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

| v. Delta (if applicable). | |
|---|---|
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |

Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| | |

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 57 Clo Ltd | |
| d. CUSIP (if any). | 26243VAA1 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US26243VAA17 | |
| Item C.2. Amount of each investment. | | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 717000.00000000 | |
|--|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which | United States Dollar | |

| the investment is denominated. | | |
|---|-----------------|--|
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 611681.30000000 | |
| Exchange rate. | |] |
| Percentage value compared to net assets of the Fund. | 0.131459931659 |] |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Corporate

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

ABS-collateralized bond/debt obligation

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does

| CAYMAN ISLANDS | | |
|----------------|--|--|

| not have a level associated with it (i.e., |
|--|
| net asset value used as the practical |
| expedient). |
| |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2031-05-15 |
|---|-------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 15.97000000 |
| c. Currently in default? [Y/N] | ◎ Yes 	 No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a Daga any amount of this investment | |

| represent reinvestment of cash collateral received for loaned securities? | ♥ Yes ♥ No |
|--|------------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes ◉ No |
| a la annumention of this investment on lase | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| item c. r. identification of investment. | |
|---|--|
| a. Name of issuer (if any). | Air Medical Group Holdings Inc. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Air Medical Group Holdings Inc Unsecured Term Loan |
| d. CUSIP (if any). | 00000000 |
| 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 | LX168664 |
| Description of other unique identifier. | LoanX ID |

Item C.2. Amount of each investment.

Itom C.1. Identification of investment

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 100000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 990000.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.212766570340 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|-----------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |

Report the ISO country code that

UNITED STATES OF AMERICA

corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2026-03-13 |
|---|---|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 9.66000000 |
| c. Currently in default? [Y/N] | ◎ Yes 	 No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◯ Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii Description of the reference instrument, i | ncluding the name of issuer title of issue, and a |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

| v. Deita (il applicable). | |
|---|--|
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset | ◎ Yes 	 No |

c. Is any portion of this investment on loan $$\odot$$ Yes ${\ensuremath{\, \bullet \,}}$ No by the Fund?

and received for loaned securities?

V Delte (if explicable)

NPORT-P: Part C: Schedule of Portfolio Investments

I.

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | SYMBOL BIDCO I LIMITED GBP ACQUISITION FACILITY |
| b. LEI (if any) of 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. | SYMBOL BIDCO I LIMITED GBP ACQUISITION FACILITY |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | S. |
| 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 | 935ZRUII0 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 429574 0000000 |

| Ba | lance | |
|----|-------|--|
| | | |

428571.0000000 Principal amount

Units

| Description of other units. | 1 | |
|---|----------------------|--|
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 554506.67000000 | |
| Exchange rate. | 0.77288700 | |
| Percentage value compared to net assets of the Fund. | 0.119172204451 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle |
|--|
| (e.g., money market fund, liquidity pool, or |
| other cash management vehicle), |
| repurchase agreement, equity-common, |
| equity-preferred, debt, derivative- |
| commodity, derivative-credit, derivative- |
| equity, derivative-foreign exchange, |
| derivative-interest rate, derivatives-other, |
| structured note, loan, ABS-mortgage |
| backed security, ABS-asset backed |
| commercial paper, ABS-collateralized |
| bond/debt obligation, ABS-other, |
| commodity, real estate, other). If "other," |
| provide a brief description. |
| |

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

| iii. | Less | Liquid | Investments |
|------|------|--------|-------------|
| | | | |

iv. Illiquid Investments

Category.

| If attributing | multiple classification | categories to the hold | ng, indicate which | of the three circumst | tances listed in the | Instructions to | Item C.7 is |
|----------------------------------|-------------------------|------------------------|--------------------|-----------------------|----------------------|-----------------|-------------|
| applicable. | | - | • | | | | |

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value $$\odot$ 1 \odot 2 $ \odot 3 $ \odot N/A hierarchy in which the fair value }$

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

Corporate

N/A

Loan

| measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). |
|--|
| |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2026-09-27 |
|---|-----------------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | None |
| ii. Annualized rate. | 0.0000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ම No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes |
| ii. Contingent convertible? [Y/N] | Yes No |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

a. Select the category that reflects the

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase ag securities may be aggregated in responding t |

greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

and received for loaned securities?

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes In No |
|---|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset | Yes In No |

c. Is any portion of this investment on loan O Yes O No

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Nordstrom Inc |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300S3IZB5P35KNV16 |
| c. Title of the issue or description of the investment. | Nordstrom Inc |
| d. CUSIP (if any). | 655664AR1 |
| At least one of the following other identifiers | : |
| Identifier. | ISIN |
| ISIN | US655664AR15 |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 50000.0000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 48147.82000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.010347723768 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | ● Long ● Short ● N/A |

Short Short

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Peot |
|---|-----------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | Corporate |

Item C.5. Country of investment or issuer.

a brief description.

UNITED STATES OF AMERICA

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

2044-01-15

5.0000000

Yes <a>No

Yes I No

Yes I No

Fixed

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

| v. Delta (if applicable). | |
|---|---|
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| | |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | HYATT HOUSE |
| b. LEI (if any) of 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. | HYATT HOUSE |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | <u>.</u> |
| 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 | 933HLQII7 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1083835.47000000 |
|---------|------------------|
| Units | Principal amount |

| Description of other units. | | | |
|---|---------------------------------------|------|---------|
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1083835.47000000 | | |
| Exchange rate. | | | |
| Percentage value compared to net assets of the Fund. | 0.232933288652 | | |
| | • • • • • • • • • • • • • • • • • • • | | • · · · |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), |
|--|
| repurchase agreement, equity-common, equity-preferred, debt, derivative- |
| commodity, derivative-credit, derivative- |
| equity, derivative-foreign exchange, |
| derivative-interest rate, derivatives-other, |
| structured note, loan, ABS-mortgage |
| backed security, ABS-asset backed |
| commercial paper, ABS-collateralized |
| bond/debt obligation, ABS-other, |
| commodity, real estate, other). If "other," |
| provide a brief description. |

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

| Report the ISO country code that |
|--------------------------------------|
| corresponds to the country where the |
| issuer is organized. |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes Yes No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

| iii. | Less | Liquid | Investments |
|------|------|--------|-------------|
|------|------|--------|-------------|

iv. Illiquid Investments

Category.

| b. | If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to It | em C.7 | 7 is |
|----|--|--------|------|
| ар | pplicable. | | |

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Corporate

Loan

N/A

UNITED STATES OF AMERICA

| measurements fall pursuant to U.S. |
|---|
| Generally Accepted Accounting Principles |
| 7(ASC 820, Fair Value Measurement). |
| [1/2/3] Report "N/A" if the investment does |
| not have a level associated with it (i.e., |
| net asset value used as the practical |
| expedient). |
| |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2021-11-25 |
|---|-----------------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 14.16000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan O Yes O No

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | NELIPAK HOLDING COMPANY EUR TERM LOAN |
| b. LEI (if any) of 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. | NELIPAK HOLDING COMPANY EUR TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| 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 | 964ZLMII8 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 824482.37000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | Euro Member Countries |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 909655.53000000 |
| Exchange rate. | 0.89730400 |
| Percentage value compared to net assets of the Fund. | 0.195499280110 |
| Item C.3. Indicate payoff profile among th relevant payoff profile guestion in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund,

| Loan | | | |
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| Corporate | | | |
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Item C.5. Country of investment or issuer.

| Report the ISO country code that corresponds to the country where the | UNITED STATES OF AMERICA |
|---|---|
| issuer is organized. | |
| If different from the country where the | |
| issuer is organized, also report the ISO country code that corresponds to the | |
| country of investment or issuer based on the concentrations of the risk and | |
| economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |
| Item C.7. | |
| | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

2 9 3 N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | erally Accepted Accounting Principles SC 820, Fair Value Measurement). '3] Report "N/A" if the investment does nave a level associated with it (i.e., asset value used as the practical |) 1 |
|--|---|-----|
|--|---|-----|

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of elections in kind purport and has electer electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes

ii. Contingent convertible? [Y/N] Yes

| 2026-07-02 | |
|------------|--|
| | |
| Floating | |
| | |
| 4.5000000 | |

Yes No

Yes

Yes I No

| Floating | |
|----------|--|
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni | ng the securities subject to the repurchase ac |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Ellie Mae, Inc. | |
|---|---------------------------|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Ellie Mae, Inc. Term Loan | |
| d. CUSIP (if any). | 28849TAC6 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| ISIN | US28849TAC62 | |
| | | |
| Item C.2. Amount of each investment. | | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 3241604.06000000 |
|---------|------------------|
| Units | Principal amount |

| Description of other units. | | |
|--|--|--|
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |] |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3219982.56000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.692024894796 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Iong Short N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies th | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, | Loan | |

structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

| b. If attributing multiple classification | on categories to the holding | , indicate which of the three | e circumstances listed in the | Instructions to Item C./ is |
|---|------------------------------|-------------------------------|-------------------------------|-----------------------------|
| applicable. | 6 6 | | | |

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value ○ 1 ● 2 ○ 3 ○ N/A

Corporate

Yes I No

N/A

UNITED STATES OF AMERICA

hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient) expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2026-04-17 |
|---|-----------------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 5.86000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ● No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | 🔍 Yes 🔍 No |
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes In No

b. Does any portion of this investment represent that is treated as a Fund asset Yes and received for loaned securities?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | FRONTLINE TECHNOLOGIES EQUITY | |
|---|---|--|
| b. LEI (if any) of 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. | FRONTLINE TECHNOLOGIES EQUITY | |
| d. CUSIP (if any). | 00000000 | |
| At least one of the following other identifiers | S. | |
| 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 | 931HYV903 | |
| Description of other unique identifier. | Internal Identifier | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | |

| Balance | 25.0000000 | |
|---|----------------------|--|
| 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. | 30033.72000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.006454718786 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Equity-preferred

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund,

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| Corporate | | |
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Item C.5. Country of investment or issuer.

| Report the ISO country code that | UNITED STATES OF AMERICA | | |
|--|--|--|--|
| corresponds to the country where the issuer is organized. | | | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | | |
| Item C.6. Is the investment a Restricted Se | eurity? | | |
| Is the investment a Restricted Security? | ◎ Yes [®] No | | |
| Item C.7. | | | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. | | |
| i. Highly Liquid Investments | | | |

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiguid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ® 3 © N/A |
|---|-------------------|
| Item C.9. For debt securities | |
| En del Constitue de constitue | |

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

| C. | Currently | y in | default? | [Y/N] |
|----|-----------|------|----------|-------|
|----|-----------|------|----------|-------|

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

ii. Contingent convertible? [Y/N] O Yes O No

| 🖻 Yes 🔍 No | | |
|------------|--|--|
| 🛛 Yes 🔍 No | | |
| 🛡 Yes 🔍 No | | |
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iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|--|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concerni | ng the securities subject to the repurchase ag | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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. | 254900EGQJ2K45U5LM27 |
| c. Title of the issue or description of the investment. | CBAM 2017-3 Ltd |
| d. CUSIP (if any). | 12481JAA9 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US12481JAA97 |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 950000.00000000 |
|---------|------------------|
| Units | Principal amount |

| Description of other units. | |
|---|--|
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 914745.5000000 |
| Exchange rate. | |
| | |
| Percentage value compared to net assets of the Fund. | 0.196593194716 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-collateralized bond/debt obligation |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [●] No |
| Item C.7. | |
| a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2029-10-17 |
|---|-----------------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 8.5000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◯ Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ® No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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. | N/A |
| c. Title of the issue or description of the investment. | Barings CLO Ltd 2019-II |
| d. CUSIP (if any). | 06761HAG3 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US06761HAG39 |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 750000.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 740141.25000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.159067995283 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

a brief description.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-collateralized bond/debt obligation |
|---|---|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | Corporate |

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| 0, | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

2031-04-15

Floating

5.85000000

YesYesNoYesNo

Yes

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

| f | For | convertible | securities | also | nrovide [.] |
|----|-----|---------------|-------------|------|----------------------|
| ۰. | FUI | COILINELIIDIE | securities. | aisu | DIOVIGE. |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

| v. Delta (if applicable). | | |
|---|--|---|
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | Yes | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | ing the securities subject to the repurchase a securities may be aggregated in responding | greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | | |

Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|------------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes ◉ No |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | Financial & Risk US Holdings, Inc. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Financial & Risk US Holdings, Inc. 2018 USD Term Loan |
| d. CUSIP (if any). | 31740MAC5 |
| At least one of the following other identifiers | S: |
| Identifier. | ISIN |
| ISIN | US31740MAC55 |
| | |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expre the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |

| Balance | 3738999.58000000 | |
|--|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which | United States Dollar | |

| the investment is denominated. | I | |
|---|------------------|--|
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3756759.83000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.807386772346 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Loan

Corporate

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does

| INITED STATES OF AMERIC. | Ą |
|--------------------------|---|
|--------------------------|---|

| not have a level associated with it (i.e., |
|--|
| net asset value used as the practical |
| expedient). |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2025-10-01 |
|---|------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 5.54000000 |
| c. Currently in default? [Y/N] | ◎ Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◯ Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment | ◎ Yes ◉ No |

| represent reinvestment of cash collateral received for loaned securities? | |
|--|--------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| item c. i. identification of investment. | |
|---|--|
| a. Name of issuer (if any). | THE ULTIMUS GRP. CL A THE ULTIMUS GRP. CL A |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | THE ULTIMUS GRP. CL A THE ULTIMUS GRP. CL A |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | |
| ldentifier. | 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 | 935TOC906 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1609.07000000 | |
|---|----------------------|--|
| 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. | 0.0000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.000000 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Itom C.1. Identification of investment

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | Equity-common |
|---|---------------|
| (e.g., money market fund, liquidity pool, or | |
| other cash management vehicle), | |
| repurchase agreement, equity-common, | |
| equity-preferred, debt, derivative- | |
| commodity, derivative-credit, derivative- | |
| equity, derivative-foreign exchange, | |
| derivative-interest rate, derivatives-other, | |
| structured note, loan, ABS-mortgage | |
| backed security, ABS-asset backed | |
| commercial paper, ABS-collateralized bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," | |
| provide a brief description. | |
| provide a biler description. | |
| Issuer type (corporate, U.S. Treasury, | Corporate |
| U.S. government agency, U.S. | |
| government sponsored entity, municipal, | |
| non-U.S. sovereign, private fund, | |
| registered fund, other). If "other," provide | |
| a brief description. | |
| · · · · · · · · | |

Item C.5. Country of investment or issuer.

Report the ISO country code that

UNITED STATES OF AMERICA

corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

Item C.7.

Yes

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value ○ 1 ○ 2 ● 3 ○ N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide

| a. Maturity date. | |
|---|---|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | ◎ Yes ◎ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes ◎ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes © No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |
| iii. Description of the reference instrument, i | ncluding the name of issuer, title of issue |

and currency in which denominated, as well as CUSIP of iii. Description of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available)

If other identifier provided, indicate the type of identifier used.

| v. Delta (if applicable). | |
|---|---|
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes [●] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes [®] No |

c. Is any portion of this investment on loan O Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| 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. | 5493002P75UIPU4MC757 |
| c. Title of the issue or description of the investment. | Dryden 43 Senior Loan Fund |
| d. CUSIP (if any). | 26245BAA3 |
| At least one of the following other identifiers | : |
| Identifier. | ISIN |
| | |
| ISIN | US26245BAA35 |
| | |

Item C.2. Amount of each investment.

Item C.1. Identification of investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 100000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |

| currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 327936.0000000 | |
|---|---|--|
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.113475074350 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1 | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | | |
| Item C.4. Asset and issuer type. Select the | category that most closely identifies the | instrument among each of the following: |
| Asset type (short-term investment vehicle | ABS-collateralized bond/debt obligation | |

(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Value Report values in LLS dollars If

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

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| net asset | value | used | as | the | practical |
|-----------|-------|------|----|-----|-----------|
| expedient |). | | | | |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2029-07-20 |
|---|-----------------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 26.91000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ℗ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes In Note |
|---|-------------|
| b. Does any portion of this investment | Yes In No |

represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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. | 549300NQLVRN86RJ6081 |
| c. Title of the issue or description of the investment. | Venture 28A Clo Ltd |
| d. CUSIP (if any). | BCC2DY718 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | USG9350NAA75 |
| | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1000000.00000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 898924.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.193192905532 | |
| tem C.3. Indicate navoff profile among th | e following categories (long short N/A) | For derivatives, respond N/A to this Item and respond to the |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

ABS-collateralized bond/debt obligation

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO

Corporate

CAYMAN ISLANDS

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

Yes
No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

2029-10-20

Floating

8.13000000

Yes
No

Yes In No

Yes In No

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value | ○ 1 ○ 2 ● 3 ○ N/A |
|---|-------------------|
| hierarchy in which the fair value | |
| measurements fall pursuant to U.S. | |
| Generally Accepted Accounting Principles | |
| 7(ASC 820, Fair Value Measurement). | |
| [1/2/3] Report "N/A" if the investment does | |
| not have a level associated with it (i.e., | |
| net asset value used as the practical | |
| expedient). | |

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

| following (fixed, floating, variable, no | С |
|--|---|
| ii. Annualized rate. | |

| c. | Currently | in | default? | [Y/N] |
|----|-----------|----|----------|-------|

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the

| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
|--|-----------------------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes [●] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan | 🔍 Yes 🖲 No |

by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | PDI TA Holdings, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | PDI TA HOLDINGS, INC. PREFERRE PDI TA HOLDINGS, INC. PREFERRE |
| d. CUSIP (if any). | 00000000 |
| 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 | 963XWJ908 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 25.0000000 | |
|---|----------------------|---|
| 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. | 26830.19000000 | |
|---|---|--|
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.005766229805 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | ● Long [©] Short [©] N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), | Equity-common | |

other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

UNITED STATES OF AMERICA

Corporate

| net asset value used as the practical expedient). | |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | © Yes [©] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes ◎ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes ◎ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| | |
| Item C.10. For repurchase and reverse re | |
| Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | purchase agreements, also provide: Repurchase Reverse repurchase |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | C Repurchase Reverse repurchase |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central | Repurchase Reverse repurchase Yes No |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Repurchase Reverse repurchase Yes No |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of | Repurchase Reverse repurchase Yes No counterparty. |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? | Repurchase Reverse repurchase Yes No counterparty. |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern | Repurchase Reverse repurchase Yes No counterparty. Yes No Yes No |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern | Repurchase Reverse repurchase Yes No ves No |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: | Repurchase Reverse repurchase Yes No counterparty. Yes No Yes No |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral | Repurchase Reverse repurchase Yes No counterparty. Yes No Yes No ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C. 10.f.i-iii. |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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. | N/A | |
| c. Title of the issue or description of the investment. | LCM 29 Ltd | |
| d. CUSIP (if any). | 50201LAA3 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US50201LAA35 | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1000000.00000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 930000.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.199871626683 | |
| Item C 3 Indicate payoff profile among th | e following categories (long short N/A) | For derivatives, respond N/A to this Item and respond to the |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

ABS-collateralized bond/debt obligation

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO

Corporate

CAYMAN ISLANDS

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

2031-04-15

Floating

8,90088000

Yes
No

Yes In No

Yes In No

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value | © 1 © 2 ◉ 3 © N/A |
|--|-------------------|
| | |
| measurements fall pursuant to U.S. | |
| Generally Accepted Accounting Principles | |
| 7(ASC 820, Fair Value Measurement). | |
| [1/2/3] Report "N/A" if the investment does | |
| not have a level associated with it (i.e., | |
| net asset value used as the practical | |
| expedient). | |
| | |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | |
|-------------------|--|
|-------------------|--|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

| following (fixed, floating, variable, none). |
|--|
| ii. Annualized rate. |

| c | Currently | in | default? | [Y/N] |
|----|-----------|----|----------|-------|
| υ. | Guilenuy | | uclauit | [1/1] |

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the

| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes Investigation Not |
| c. Is any portion of this investment on loan | Nos 🔍 No |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Hillman Group Inc. (The) | |
|---|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | BDP07HREUXNPHVMSIT54 | |
| c. Title of the issue or description of the investment. | Hillman Group Inc. (The) 2018 Term Loan B | |
| d. CUSIP (if any). | 43162TAK6 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| ISIN | US43162TAK60 | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2474533.05000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2332247.4000000 | |

Percentage value compared to net assets of the Fund.

0.501236646953

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | Loan |
|--|--|
| (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, | Corporate |
| U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |
| Item C.7. | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| | |

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value ◎ 1 ◎ 2 ◎ 3 ◎ N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient)

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2025-05-30 |
|---|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 5.79000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are escurities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [●] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [●] No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Elemica Parent, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Elemica Parent, Inc. 2019 Revolver |
| d. CUSIP (if any). | 00000000 |
| 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 | LX182649 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 478711.97000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 466744.17000000 |
| Exchange rate. | |
| Percentage value compared to net assets | 0.100310662906 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

of the Fund.

Long Short N/A

Loan

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

Corporate

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

| i | Highly | Liquid | Investments |
|----|--------|--------|-------------|
| ١. | INGINY | Liguiu | Investments |

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| not have a level associated with it (i.e., net asset value used as the practical expedient). | |
|--|--|
|--|--|

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2025-09-18 |
|---|------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the | Floating |
| | |

7.65000000

Yes In No

Yes No

Yes

following (fixed, floating, variable, none).

ii. Annualized rate.

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available)

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the Repurchase Reverse repurchase transaction (repurchase, reverse

| repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f Drovide the following information concerni | ng the ecourities subject to the repurchase agreement (i |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan O Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Caesars Resort Collection, 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. | 549300V3UCT773B1KR38 |
| c. Title of the issue or description of the investment. | Caesars Resort Collection, LLC 2017 1st Lien Term Loan B |
| d. CUSIP (if any). | 12769LAB5 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US12769LAB53 |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 2831605.01000000 |

Description of other units.

Units

Currency. Indicate the currency in which the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

| United States Dollar | |
|----------------------|--|
| | |

2787658.50000000

Principal amount

| Exchange rate. | |
|---|----------------|
| | |
| Percentage value compared to net assets | 0.599111654874 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

of the Fund.

🖲 Long 🔍 Short 🔍 N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | 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? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

| iv. Illiquid Investments | |
|--------------------------|--|
|--------------------------|--|

| Category | • |
|----------|---|
|----------|---|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

N/A

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2024-12-23 |
|--|---|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 4.5400000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| Coloritation contention with at wells at the | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the | C Repurchase Reverse repurchase |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central | ● Yes ● No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ● Yes ● No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of | ♥ Yes ♥ No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? | ♥ Yes ♥ No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern | ♥ Yes ♥ No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: | ● Yes ● No counterparty. ● Yes ● No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern subject to the repurchase agreement, those | ● Yes ● No counterparty. ● Yes ● No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral | ● Yes ● No counterparty. ● Yes ● No □ |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| a. Name of issuer (if any). | FOOTHILL INCENTIVE FEE FTHIL 2007 1 | |
|---|---|---|
| b. LEI (if any) of 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. | FOOTHILL INCENTIVE FEE FTHIL 2007 1 | |
| d. CUSIP (if any). | 00000000 | |
| 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 | 934VAYII0 | |
| Description of other unique identifier. | Internal Identifier | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, c | or other units. For derivatives contracts, as applicable, provide |
| Balance | 904000.00000000 | |
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 0.0000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.000000 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on UNITED STATES OF AMERICA

Corporate

ABS-other

the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2021-02-22

1.0000000

Yes

Yes In No

Yes No

Yes

None

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|--|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f Provide the following information concerni | ng the securities subject to the repurchase agreement (i.e., cc |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| Item C.11. For derivatives, also provide: |
|---|
| Item C.12. Securities lending. |
| a. Does any amount of this investment |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | WebPT, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | WebPT, Inc. Delayed Draw Term Loan |
| d. CUSIP (if any). | 00000000 |
| 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 | LX182438 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 255205.09000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |

Value. Report values in U.S. dollars. If currency of investment is not

252653.04000000

| denominated in U.S. dollars, provide the exchange rate used to calculate value. | |
|---|----------------|
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.054299111926 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

| For debt securities, also provide: | |
|--|--|
| a. Maturity date. | 2024-08-28 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 0.0000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes [●] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse reverse repurchase and reverse reverse repurchase and reverse | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are |

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes In No |
|--|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan | Yes I No |

by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| tem C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | DATIX BIDCO LIMITED USD TERM LOAN B4 |
| b. LEI (if any) of 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. | DATIX BIDCO LIMITED USD TERM LOAN B4 |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | 5: |
| 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 | 935ZWRII1 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expresent the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 466003.04000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 466003.0400000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.100151382413 |
| tem C.3. Indicate payoff profile among th relevant payoff profile question in Item C | ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | ● Long [©] Short [©] N/A |
| tem C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), | Loan |

repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized backed security bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

If different from the country where the

issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Oracle Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

| i. | Highly | Liquid | Investments |
|----|--------|--------|-------------|
|----|--------|--------|-------------|

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Categ | orv. |
|-------|------|
| | |

applicable.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

N/A

2025-04-28

Floating

6.43000000

Yes

Yes
No

Yes

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | |
|-------------------|--|
|-------------------|--|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse | Repurchase Reverse repurchase | |
|---|---|--|
| repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
| | | |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes In No | |
|--|-----------|--|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No | |
| | | |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Core & Main 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. | 549300ZSLF8Q660SCD17 | |
| c. Title of the issue or description of the investment. | Core & Main LP | |
| d. CUSIP (if any). | 14987KAA1 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US14987KAA16 | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1149000.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not | 1167671.25000000 | |

denominated in U.S. dollars, provide the exchange rate used to calculate value.

| Exchange rate. | |
|--|----------------|
| Percentage value compared to net assets of the Fund. | 0.250950916311 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Debt |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| tem C.5. Country of investment or issuer | · |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

| For debt securities, also provide: | |
|---|--|
| a. Maturity date. | 2025-08-15 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 6.13000000 |
| c. Currently in default? [Y/N] | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [●] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes In No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | FWR Holding Corporation |
| b. LEI (if any) of 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. | FWR HOLDING CORPORATION 2019 DELAYED DRAW TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | κ. |
| 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 | LX179018 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 32186.83000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 32186.83000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.006917455989 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | ● Long [©] Short [©] N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), | Loan |

other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

Corporate

If different from the country where the

issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Oracle Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

| i. | Highly | Liquid | Investments |
|----|--------|--------|-------------|
|----|--------|--------|-------------|

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Categ | orv. |
|-------|------|
| | |

N/A

2023-08-21

0.0000000

Yes

Yes
No

Yes

None

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. |
|--|
| b. Coupon. |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). |

ii. Annualized rate.

a Maturity data

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a Doos any amount of this invostment | N/ N |

| represent reinvestment of cash collateral received for loaned securities? | | |
|--|---------|--|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No | |
| | | |

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | PSAV Holdings 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. | PSAV Holdings LLC Incremental Mezzanine Term Loan | |
| d. CUSIP (if any). | 00241YAR5 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US00241YAR53 | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1500000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not | 1468125.0000000 | |

denominated in U.S. dollars, provide the exchange rate used to calculate value.

| Exchange rate. | |
|--|----------------|
| Percentage value compared to net assets of the Fund. | 0.315523152607 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," | Loan |
|---|--------------------------|
| provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| tem C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

| For debt securities, also provide: | |
|--|--|
| a. Maturity date. | 2026-10-15 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 6.49000000 |
| c. Currently in default? [Y/N] | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ● No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse reputchase and reverse reverse reverse reverse reverse reverse reverse | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are |

| ltem | C.11. | For derivatives, also provide: |
|------|-------|--------------------------------|
| ltem | C.12. | Securities lending. |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes In No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Eastland 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. | Eastland CLO Ltd | |
| d. CUSIP (if any). | 27734A806 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US27734A8062 | |
| | | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 300.0000000 | |
|---|----------------------|--|
| 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. | 127500.0000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.027401755271 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle Equity-preferred (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

a brief description.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on

CAYMAN ISLANDS

the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Oracle Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ® 3 © N/A |
|---|---|
| tem C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | ◎ Yes ◎ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes ◎ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | | |
|--|---|--------------------------|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | Yes | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | ing the securities subject to the repurchase a securities may be aggregated in responding | urities of an issuer are |

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
|---|--------|--|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No | |
| h Development in a fill in investment | | |

| b. Does any portion of this investment | Yes In No. |
|---|------------|
| represent that is treated as a Fund asset | |
| and received for loaned securities? | |
| | |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | IRB Holding 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. | 549300HVW4WNWYBXN830 | |
| c. Title of the issue or description of the investment. | IRB Holding Corp 1st Lien Term Loan | |
| d. CUSIP (if any). | 44988LAC1 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| 10111 | | |
| ISIN | US44988LAC19 | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2209271.20000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2189940.08000000 | |
| Exchange rate. | | |

| 0.470652565730 |
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Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the c

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value 1 2 3 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

| tegory that most closely identifies the instrument among each of the following: |
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| | 2025-02-05 |
|---|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 5.22000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes [●] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | ◎ Repurchase ◎ Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | |
| | |

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

and received for loaned securities?

| a. Name of issuer (if any). | DRB Holdings, 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. | DRB Holdings, LLC Revolver | |
| d. CUSIP (if any). | 00000000 | |
| 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 | LX169080 | |
| Description of other unique identifier. | LoanX ID | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. | | |
| Balance | 1000.0000000 | |
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Percentage value compared to net assets of the Fund.

0.000208468255

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Exchange rate.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), equity-preferred, debt, derivative-commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on

Loan

UNITED STATES OF AMERICA

Corporate

970.00000000

the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2023-10-06

6.75000000

Yes

Yes In No

Yes No

Yes

Fixed

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | | |
|--|---|-----------------------|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | Yes | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | ing the securities subject to the repurchase a securities may be aggregated in responding | ties of an issuer are |

Item C.11. For derivatives, also provide:Item C.12. Securities lending.a. Does any amount of this investment
represent reinvestment of cash collateral
received for loaned securities?b. Does any portion of this investment• Yes • No

represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

currency of investment is not

| a. Name of issuer (if any). | SIGMA ELECTRIC MFG CORP 2019 TERM LOAN A2 | |
|---|--|--|
| b. LEI (if any) of 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. | SIGMA ELECTRIC MFG CORP 2019 TERM LOAN A2 | |
| d. CUSIP (if any). | 00000000 | |
| 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 | 935ZDBII7 | |
| Description of other unique identifier. | Internal Identifier | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. | | |
| Balance | 133299.59000000 | |
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If | 133299.59000000 | |

| denominated in U.S. dollars, provide the exchange rate used to calculate value. | |
|---|----------------|
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.028648178375 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | • |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

N/A

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

| For debt securities, also provide: | |
|---|--|
| a. Maturity date. | 2023-10-31 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 6.81000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| | |

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|------------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan | 🔿 Ves 🎯 No |

🔍 Yes 🄍 No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Navistar International Corporation |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 4EW4JDYTYMZ6D6T42H76 |
| c. Title of the issue or description of the investment. | Navistar International Corporation 2017 1st Lien Term Loan B |
| d. CUSIP (if any). | 63937YAE1 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US63937YAE14 |
| | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1714298.89000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1693950.16000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.364056531183 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle Loan (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on

UNITED STATES OF AMERICA

the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2024-11-06

Floating

5.42000000

Yes

Yes In No

Yes No

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

| Yes No | | |
|--|---|--|
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| ◎ Yes ◎ No | | |
| | | |
| | | |
| | greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii. | |
| | ● Yes ● No | |

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
|---|--------|--|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No | |
| b. Does any portion of this investment | Yes | |

| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Ye | es ® No |
|--|------|---------|
| | | |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Canopy Bidco 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. | CANOPY BIDCO LIMITED GBP TERM LOAN B |
| d. CUSIP (if any). | 00000000 |
| 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 | 963LYMII6 |
| | |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 500000.00000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound |
| Value. Report values in U.S. dollars. If | 646925.10000000 |

Value. Report values in U.S. dollars. If currency of investment is not

| denominated in U.S. dollars, provide the exchange rate used to calculate value. | | - |
|--|----------------|--|
| Exchange rate. | 0.77288700 |] |
| Percentage value compared to net assets of the Fund. | 0.139034378580 |] |
| Item C.3. Indicate payoff profile among th relevant payoff profile guestion in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | Loan |
|--|--|
| (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and | |

Item C.6. Is the investment a Restricted Security?

economic exposure of the investments.

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

| For debt securities, also provide: | | |
|--|---|--|
| a. Maturity date. | 2024-12-18 | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 8.01000000 | |
| c. Currently in default? [Y/N] | ◯ Yes ◉ No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency available), ticker (if CUSIP and ISIN are not available), of identifier used. | / in which denominated, as well as CUSIP of or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse reputchase and reverse and reverse reputchase and reverse reverse reputchase and reverse | purchase agreements, also provide: | |
| | | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | | |
| Provide the following information concern subject to the repurchase agreement those | ng the securities subject to the repurchase agreement securities may be aggregated in responding to Items (| (i.e., collateral). If multiple securities of an issuer are C.10.f.i-iii. |

Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes In No |
|--|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | NELIPAK HOLDING COMPANY USD TERM LOAN |
| b. LEI (if any) of 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. | NELIPAK HOLDING COMPANY USD TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | Σ |
| 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 | 964ZLSII5 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 2732384.71000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2705060.86000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.581360122974 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | ● Long [©] Short [©] N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or | Loan |

other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized backed security bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

Corporate

If different from the country where the

issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Oracle Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

| Highly Liquid Investment | i | Highly | l iauid | Investments |
|--|---|--------|---------|-------------|
|--|---|--------|---------|-------------|

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Categ | lorv |
|-------|------|
| | |
| | |

N/A

2026-07-02

Floating

6.0400000

Yes

Yes
No

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Matanty date. | |
|---|----|
| b. Coupon. | |
| i. Select the category that most cl reflects the coupon type among th following (fixed, floating, variable, | he |

ii. Annualized rate.

a Maturity date

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| | |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| · · · · · · · · · · · · · · · · · · · | A A |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | IMIA Holdings, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | IMIA Holdings, Inc. Revolver |
| d. CUSIP (if any). | 00000000 |
| 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 | LX176576 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 408163 2700000 |

| Balance | 408163.27000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |

| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 408163.27000000 | |
|---|-----------------|--|
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.087720706158 | _ |
| Item C.3. Indicate payoff profile among th relevant payoff profile guestion in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [●] No |
| Item C.7. | |
| a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | Ν/Α |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does pat have a lavel accepted with t(a ◎ 1 ◎ 2 ◎ 3 ◎ N/A not have a level associated with it (i.e.,

| net asset | value | used | as | the | practica | I |
|-----------|-------|------|----|-----|----------|---|
| expedient |). | | | | | |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2024-10-26 |
|---|-----------------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 4.5000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ℗ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| Repurchase Reverse repurchase | | |
|--|--|--|
| | | |
| ◎ Yes ◎ No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| ◎ Yes ◎ No | | |
| | | |
| | | |
| | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|---|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset | Yes No |

and received for loaned securities?

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Blackhawk Network Holdings, Inc | | | |
|---|---|--|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300LFU3K8UIR03132 | | | |
| c. Title of the issue or description of the investment. | Blackhawk Network Holdings, Inc 2018 1st Lien Term Loan | | | |
| d. CUSIP (if any). | 09238FAK7 | | | |
| At least one of the following other identifiers: | | | | |
| Identifier. | ISIN | | | |
| 1010 | | | | |
| ISIN | US09238FAK75 | | | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1925345.38000000 | | |
|---|---|------|---------|
| Units | Principal amount | | |
| Description of other units. | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1906091.93000000 | | |
| Exchange rate. | | | |
| Percentage value compared to net assets of the Fund. | 0.409649134040 | | |
| | • | | • • • • |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Loan

Corporate

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO

UNITED STATES OF AMERICA

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes In No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

2 0 3 0 N/A

2025-06-15

Floating

4.79000000

Yes
No

Yes In No

Yes In No

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value | 0 | 1 |
|---|---|---|
| hierarchy in which the fair value | | · |
| measurements fall pursuant to U.S. | | |
| Generally Accepted Accounting Principles | | |
| 7(ASC 820, Fair Value Measurement). | | |
| [1/2/3] Report "N/A" if the investment does | | |
| not have a level associated with it (i.e., | | |
| net asset value used as the practical | | |
| expedient). | | |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | |
|-------------------|--|
|-------------------|--|

ii. Annualized rate.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the

following (fixed, floating, variable, none).

| с | Currently | in | default? | [Y/N] |
|----|-----------|----|----------|--------|
| υ. | Ounchay | | uciauit: | [[],]] |

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available)

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the

| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | | |
|---|-------------------------------|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | ◎ Yes ◎ No | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
|--|---|--|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes Investigation Not | |
| c. Is any portion of this investment on loan | 🔍 Yes 🔍 No | |

by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 Ltd | | | |
| d. CUSIP (if any). | 00000000 | | | |
| At least one of the following other identifiers: | | | | |
| Identifier. | ISIN | | | |
| ISIN | USG4711CAA65 | | | |

Item C.2. Amount of each investment.

exchange rate used to calculate value.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 500000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars. provide the | 429120.5000000 | |

| Exchange rate. | |
|--|--|
| Percentage value compared to net assets of the Fund. | 0.092224744492 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | ● Long ◎ Short ◎ N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, | ABS-collateralized bond/debt obligation |

structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

CAYMAN ISLANDS

Corporate

| a. Maturity date. | 2031-04-21 |
|---|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Variable |
| ii. Annualized rate. | 7.12000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse re | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are a securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | O Yes No |
| c. Is any portion of this investment on loan by the Fund? | © Yes ◉ No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | United Digestive MSO Parent, 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. | United Digestive MSO Parent, LLC Delayed Draw Term Loan |
| d. CUSIP (if any). | 00000000 |
| 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 | LX177136 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1022727.27000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1022727.27000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.219800175385 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Loan

Corporate

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

| i i | Highly | L iquid | Investments |
|-----|--------|---------|-------------|
| ۰. | Indina | Liguiu | moulding |

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ® 3 © N/A |
|---|-------------------|
| | |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2024-12-16 |
|---|------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the | Fixed |

following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available)

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the Repurchase Reverse repurchase transaction (repurchase, reverse

6.38000000

Yes In No

Yes No

Yes

| repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f Descripte the following information concerni | na tha an uniting a chinat to the new methods a supervised (i |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan O Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Nexstar Broadcasting, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493006PK61412OOT688 |
| c. Title of the issue or description of the investment. | Nexstar Broadcasting, Inc. 2019 Term Loan B4 |
| d. CUSIP (if any). | 65336RAW8 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | US65336RAW88 |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1425981.00000000 |
| Units | Principal amount |

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

| 1 | | |
|---|--|--|
| | | |
| | | |

1430529.88000000

United States Dollar

| Exchange rate. |
|----------------|
|----------------|

Percentage value compared to net assets 0.307443370037 of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| tem 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 | |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

| iv. Illiqui | d Investments | ; |
|-------------|---------------|---|
|-------------|---------------|---|

| Category | 1. |
|----------|----|
|----------|----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

N/A

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2026-09-18 |
|--|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 4.55000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the | Repurchase Reverse repurchase |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central | ● Yes ● No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ● Yes ● No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of | ♥ Yes ♥ No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? | ♥ Yes ♥ No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern | ♥ Yes ♥ No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: | Yes No counterparty. Yes No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern subject to the repurchase agreement, those | Yes No counterparty. Yes No |
| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral | ● Yes ● No counterparty. ● Yes ● No □ □ □ □ □ □ □ □ □ □ □ □ □ □ □ □ □ □ □ |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| a. Name of issuer (if any). | DATIX BIDCO LIMITED TERM LOAN B3 |
|---|--|
| b. LEI (if any) of 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. | DATIX BIDCO LIMITED TERM LOAN B3 |
| d. CUSIP (if any). | 00000000 |
| 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 | 935WMNII8 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1384626.9000000 |
| 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. | 1384626.9000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.297578097691 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on Corporate

Loan

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2025-04-28

Floating

6.43000000

Yes

Yes In No

Yes No

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | | |
|--|--|--------------------------------------|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | Yes | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | ing the securities subject to the repurchase a securities may be aggregated in responding | nultiple securities of an issuer are |

Item C.11. For derivatives, also provide: Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? |
|--|
|--|

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Foundation Risk Partners, 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. | Foundation Risk Partners, Corp. 2nd Lien Term Loan |
| d. CUSIP (if any). | 00000000 |
| 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 | 932DJQII0 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 221777.78000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |

Value. Report values in U.S. dollars. If currency of investment is not

| 221777.78000000 |
|-----------------|

| denominated in U.S. dollars, provide the exchange rate used to calculate value. | |
|---|----------------|
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.047663532957 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Second | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |

Item C.7.

,

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

| For debt securities, also provide: | |
|---|--|
| a. Maturity date. | 2024-11-10 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 10.6000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|--|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes Investigation Not Not Not Not Not Not Not Net Net Net Net Net Net Net Net Net Ne |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | PLASKOLITE LLC 2ND LIEN TERM LOAN |
| b. LEI (if any) of 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. | PLASKOLITE LLC 2ND LIEN TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | s: |
| 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 | LX177121 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 300000.0000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2910000.0000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.625404767365 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C | ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. |
| Payoff profile. | ● Long [●] Short [●] N/A |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or | Loan |

other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized backed security bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

Corporate

If different from the country where the

issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Oracle Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

| i. | Highly | Liquid | Investments |
|----|--------|--------|-------------|
|----|--------|--------|-------------|

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Categ | lorv |
|-------|------|
| | |
| | |

N/A

2026-12-14

Floating

9.68000000

Yes

Yes

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| | |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No | |
|--|---------|--|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No | |
| | | |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| a. Name of issuer (if any). | Reynolds Group Holdings Inc. | |
|---|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493002QNV81KCX40V06 | |
| c. Title of the issue or description of the investment. | Reynolds Group Holdings Inc. USD 2017 Term Loan | |
| d. CUSIP (if any). | 76173FAU1 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US76173FAU12 | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1239779.65000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not | 1239097.77000000 | |

denominated in U.S. dollars, provide the exchange rate used to calculate value.

| Exchange rate. | |
|--|----------------|
| Percentage value compared to net assets of the Fund. | 0.266301598828 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value ◎ 1 ◎ 2 ◎ 3 ◎ N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

| For debt securities, also provide: | |
|---|---|
| a. Maturity date. | 2023-02-05 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 4.5400000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | burchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|------------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes In No |
| c. Is any portion of this investment on loan | 🔍 Yes 🖲 No |

Yes 🤍 No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investmen |
|---------------------------------------|
|---------------------------------------|

| Item C.1. Identification of investment. | |
|--|--|
| a. Name of issuer (if any). | Discovery Life Sciences, 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. | Discovery Life Sciences, LLC Incremental Delayed Draw Term Loan |
| d. CUSIP (if any). | 00000000 |
| 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 | LX178894 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 111111.11000000 |
| 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. | 111111.11000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.238795252668 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | ● Long [©] Short [©] N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, | Loan |

derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

Corporate

If different from the country where the

issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Oracle Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

| i. | Highly | Liquid | Investments |
|----|--------|--------|-------------|
|----|--------|--------|-------------|

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Categ | lorv. |
|-------|-------|
| | |

applicable.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

N/A

2024-03-30

Floating

8.35000000

Yes

Yes

Yes

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | |
|-------------------|--|
|-------------------|--|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | | |
|---|---|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | ◎ Yes ◎ No | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | | |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | | |
| | | | |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes ® No | |
|--|------------|--|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes ● No | |
| | | |

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | A.U.L. CORP. TERM LOAN | | |
|---|--|--|--|
| b. LEI (if any) of 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. | A.U.L. CORP. TERM LOAN | | |
| d. CUSIP (if any). | 00000000 | | |
| 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 | LX163909 | | |
| are not available). Indicate the type of identifier used | | | |
| Description of other unique identifier. | LoanX ID | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |
| | | | |

| Balance | 42069.87000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency Indicate the currency in which | United Chates Dallas | |

the investment is denominated.

United States Dollar

| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 42069.87000000 | |
|---|----------------------|--|
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.009041476721 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | ◉ Long ◎ Short ◎ N/A | |

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or | Loan |
|--|--|
| other cash management vehicle), | |
| repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, | |
| | |
| derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage | |
| backed security, ABS-asset backed | |
| commercial paper, ABS-collateralized bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, | Corporate |
| U.S. government agency, U.S. government sponsored entity, municipal, | |
| non-U.S. sovereign, private fund, registered fund, other). If "other," provide | |
| a brief description. | |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the | UNITED STATES OF AMERICA |
| issuer is organized. | |
| If different from the country where the | |
| issuer is organized, also report the ISO country code that corresponds to the | |
| country of investment or issuer based on the concentrations of the risk and | |
| economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ♥ Yes ● No |
| Item C.7. | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| | |

Category.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

N/A

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value ◎ 1 ◎ 2 ◎ 3 ◎ N/A measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a lavel accepted with the not have a level associated with it (i.e.,

| net asset | value | used | as | the | practical |
|-----------|-------|------|----|-----|-----------|
| expedient |). | | | | |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2023-06-05 |
|---|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 6.31000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◯ Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ℗ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii Description of the reference instrument in | ncluding the name of issuer title of issue |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
b. Counterparty.

Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.
If N, provide the name and LEI (if any) of counterparty.
Tri-party?
Yes No

d. Repurchase rate.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes In No |
|---|-----------|
| b. Does any portion of this investment | Yes No |

represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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. | 549300K6S4MWQOINB710 |
| c. Title of the issue or description of the investment. | LCM XVII LP |
| d. CUSIP (if any). | 50190BAB6 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | |
| | US50190BAB62 |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1250000.00000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1030067.50000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.221377706257 | |
| tem C.3. Indicate navoff profile among th | e following categories (long short N/A) | For derivatives, respond N/A to this Item and respond to the |

owing categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

ABS-collateralized bond/debt obligation

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO CAYMAN ISLANDS

Corporate

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes In No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

2031-10-15

Floating

8.0000000

Yes
No

Yes I No

Yes In No

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value | © 1 © 2 ◉ 3 © N/A |
|--|-------------------|
| | |
| measurements fall pursuant to U.S. | |
| Generally Accepted Accounting Principles | |
| 7(ASC 820, Fair Value Measurement). | |
| [1/2/3] Report "N/A" if the investment does | |
| not have a level associated with it (i.e., | |
| net asset value used as the practical | |
| expedient). | |
| | |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | |
|-------------------|--|
|-------------------|--|

ii. Annualized rate.

b. Coupon.

i. Select the category that most closely e).

| reliects the coupon type among the |
|--|
| following (fixed, floating, variable, none |
| |

| c. Currently in default? | [Y/N] |
|--------------------------|-------|

d. Are there any interest payments in

arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N] Yes

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available)

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the

| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes |
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | | |
|--|------------|--|--|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No | | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No | | |
| c. Is any portion of this investment on loan | 🔿 Ves 🔍 No | | |

c. Is any portion of this investment on loan OYes ON by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Goldman Sachs International |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | W22LROWP2IHZNBB6K528 |
| c. Title of the issue or description of the investment. | PURCHASED USD / SOLD EUR |
| d. CUSIP (if any). | 00000000 |
| 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 | 19IIKBB9J4L |
| Description of other unique identifier. | Trade Identifier |
| | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1.0000000 | |
|---|-----------------------|--|
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | Euro Member Countries | |

| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | -2407.34000000 | |
|---|----------------|---|
| Exchange rate. | 0.89492682 | |
| Percentage value compared to net assets of the Fund. | -0.00051737522 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond |
| Payoff profile. | Long Short N/A | |

to the

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed | Derivative-foreign exchange |
|--|-----------------------------|
| | |
| commercial paper, ABS-collateralized | |
| bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," provide a brief description. | |
| | |

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

| Report the ISO country code that |
|--------------------------------------|
| corresponds to the country where the |
| issuer is organized. |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes
No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value ◎ 1 ◎ 2 ◎ 3 ◎ N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

UNITED STATES OF AMERICA

| net asset value used as the practical expedient). | | |
|---|---|---|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | |
| ii. Annualized rate. | | |
| c. Currently in default? [Y/N] | ◎ Yes ◎ No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | Yes No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes | |
| ii. Contingent convertible? [Y/N] | Yes No | |
| | available), ticker (if CUSIP and ISIN are no | and currency in which denominated, as well as CUSIP of tavailable), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase securities may be aggregated in respond | e agreement (i.e., collateral). If multiple securities of an issuer are ng to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Forward | |
| b. Counterparty. i. Provide the name and LEI (if any) of cour | terparty (including a central counterparty). | |

Counterparty Record: 1

Name of counterparty.

Goldman Sachs International

ſ

| LEI (if any) of counterparty. | W22LROWP2IHZNBB6K528 |
|--|-----------------------|
| i. Amount and description of currency sold. | |
| Amount of currency sold. | 750000.00000000 |
| Description of currency sold. | Euro Member Countries |
| ii. Amount and description of currency purc | hased. |
| Amount of currency purchased. | 835650.0000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2019-12-13 |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -2407.34000000 |
| i. Amount and description of currency sold. | |
| Amount of currency sold. | 750000.0000000 |
| Description of currency sold. | Euro Member Countries |
| ii. Amount and description of currency purc | hased. |
| Amount of currency purchased. | 835650.0000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2019-12-13 |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -2407.34000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes ම No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 Intermediate III, 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. | Atlas Intermediate III, LLC Revolver | |
| d. CUSIP (if any). | 00000000 | |
| At least one of the following other identifiers: | | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | |

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 226620.53000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 221521.57000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.047608469399 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

LX180032

LoanX ID

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |

Is the investment a Restricted Security? Oreg I ves I ves

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level with hierarchy in which the measurements fall pu Generally Accepted A 7(ASC 820, Fair Valu [1/2/3] Report "N/A" it not have a level assoo net asset value used expedient). | e fair value rsuant to U.S. ccounting Principles e Measurement). the investment does ciated with it (i.e., | © 1 © 2 ● 3 © N/A |
|---|---|--|
| Item C.9. For debt se | curities | |
| For debt securities, a | so provide: | |
| a. Maturity date. | | 2025-04-29 |
| b. Coupon. | | |
| i. Select the category reflects the coupon ty following (fixed, floati | pe among the | Fixed |
| ii. Annualized rate. | | 0.5000000 |
| c. Currently in default | ? [Y/N] | ◎ Yes [®] No |
| d. Are there any inter arrears or have any c been legally deferred | oupon payments | ◎ Yes [®] No |
| e. Is any portion of th kind? [Y/N] Enter "N" be paid in kind but is kind or if the Fund ha electing in-kind paym to be paid in-kind. | if the interest may not actually paid in s the option of | Yes ● No |
| f. For convertible sec | urities, also provide: | |
| i. Mandatory converti | ole? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convert | ible? [Y/N] | ◎ Yes ◎ No |
| reference instrument, available). | | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable) | | |

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |

| e. | Maturity | date. |
|----|----------|-------|
|----|----------|-------|

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| ltem | C.11. | For derivatives, also provide: |
|------|-------|--------------------------------|
| Item | C.12. | Securities lending. |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|---|---------|
| | |

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1 | . Identi | fication | n of ir | ivestment | t. |
|----------|----------|----------|---------|-----------|----|
| | | | | | |

| a. Name of issuer (if any). | Penn Virginia Holding 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. | Penn Virginia Holding Corp. 2nd Lien Term Loan |
| d. CUSIP (if any). | 70788HAK9 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | US70788HAK95 |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 50000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 500000.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.107457863808 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Loan

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide:

Tor debt securities, a

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

| | 2022-09-29 |
|-----|------------|
| e). | Floating |
| | 8.8000000 |
| | ◯ Yes ◉ No |

Yes In No

Corporate

UNITED STATES OF AMERICA

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes ● No | |
|---|---|--|
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. | |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | burchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes ● No | |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes [●] No | |
| NPORT-P: Part C: Schedu | le of Portfolio Investments | |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public. | | |

| Item C.1. Identification of investmen | Item (| C.1. | Identification | of investment. |
|---------------------------------------|--------|------|----------------|----------------|
|---------------------------------------|--------|------|----------------|----------------|

| a. Name of issuer (if any). | Steele Creek 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. | 5493003PZ3HX9NW9PS65 | |
| c. Title of the issue or description of the investment. | Steele Creek CLO 2016-1 Ltd | |
| d. CUSIP (if any). | 85816TAF8 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |

US85816TAF84

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 750000.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 594067.5000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.127674449016 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Corporate

CAYMAN ISLANDS

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

ABS-collateralized bond/debt obligation

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ® 3 © N/A |
|---|-------------------|
| expedient). | |

Item C.9. For debt securities

For debt securities, also provide:

| a. | Maturity | / date. |
|----|----------|---------|
|----|----------|---------|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

| i. Mandatory convertible? [Y/N] | Yes |
|---------------------------------|-----|
|---------------------------------|-----|

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | | |

| | 2031-06-15 |
|----|-----------------------|
| - | Floating |
| • | 7.87000000 |
| | ◎ Yes 	 No |
| ۷] | ◎ Yes 	 No |
| | ○ Yes [®] No |
| d | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan | Non 🔍 No |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Oakley Ekomid 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. | Ν/Α | |
| c. Title of the issue or description of the investment. | OAKLEY EKOMID LIMITED EUR CAR FACILITY TL | |
| d. CUSIP (if any). | 00000000 | |
| At least one of the following other identifier | S: | |
| 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 | LX181405 | |
| Description of other unique identifier. | LoanX ID | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expre the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | |
| Balance | 750000.0000000 | |
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | Euro Member Countries | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 835837.13000000 | |
| Exchange rate. | 0.89730400 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

of the Fund.

Long Short N/A

0.179634544963

Loan

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-

Percentage value compared to net assets

commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

Corporate

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Item 0 | C.9. | For | debt | securities |
|--------|------|-----|------|------------|
|--------|------|-----|------|------------|

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

| 2025-06-23 | | |
|------------|------|--|
| Fixed | | |
| 0.5000000 | | |
| Yes | | |
| Yes I No | | |

○ 1 ○ 2 ● 3 ○ N/A

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ⊘ Yes ● No |
|---|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ○ Yes ○ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | burchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes ● No |
| c. Is any portion of this investment on loan by the Fund? | ○ Yes [®] No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| Highbridge Loan Management Ltd | | |
|--|--|--|
| N/A | | |
| Highbridge Loan Management 3-2014 | | |
| 42983LAE6 | | |
| At least one of the following other identifiers: | | |
| ISIN | | |
| | | |

US42983LAE65

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts

| Balance | 3077500.00000000 | |
|--|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1460504.56000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.313885400200 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle) repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

| Corporate | |
|-----------|--|
| 1 | |

ABS-other

CAYMAN ISLANDS

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ® 3 © N/A |
|---|-------------------|
| expedient). | |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | |
|-------------------|--|
|-------------------|--|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

| i. Mandatory convertible? [Y/N] | Yes |
|---------------------------------|-----|
|---------------------------------|-----|

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| Repurchase Reverse repurchase |
|-------------------------------|
| |
| ◎ Yes ◎ No |
| counterparty. |
| Yes No |
| |
| |
| |

| | 2029-07-18 |
|----|-----------------------|
| | |
| | Fixed |
| | |
| | 31.33000000 |
| | ◎ Yes [●] No |
| | ◎ Yes 	 No |
| N] | |
| | ◎ Yes ● No |
| ı | |
| d | |
| | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan | Non 🔍 No |

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Envision Healthcare 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. | 549300OL60X0LPKY8N60 |
| c. Title of the issue or description of the investment. | Envision Healthcare Corp |
| d. CUSIP (if any). | 29373TAA2 |
| At least one of the following other identifiers: | |
| ldentifier. | ISIN |
| ISIN | US29373TAA25 |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Dalance | 151000.00000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 86825.0000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.018660058050 | |
| tem C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1 | e following categories (long, short, N/A). 1. | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Delence

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage Debt

| backed security, ABS-asset backed | |
|---|--|
| commercial paper, ABS-collateralized | |
| bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," | |
| provide a brief description. | |
| F | |

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Orego No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity da | te. |
|----------------|-----|
|----------------|-----|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in

| 1 | 0 | 2 | \bigcirc | 3 | \bigcirc | N/A |
|---|---|---|------------|---|------------|-----|
|---|---|---|------------|---|------------|-----|

| 2026-10-15 | |
|------------|------|
| Fixed | |
| 8.75000000 | |
| Yes | |
| Yes No | |

Yes In No

Corporate

UNITED STATES OF AMERICA

| kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
|---|--|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |

identifier used

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | CGP BUYER LLC TERM LOAN |
| b. LEI (if any) of 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. | CGP BUYER LLC TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | |
| ldentifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN | 965CYFII9 |
| are not available). Indicate the type of | |

Internal Identifier

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 3442694.8000000 | |
|---|----------------------|--|
| 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. | 3408267.85000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.732490364896 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Loan

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

uer.

I.

Corporate

UNITED STATES OF AMERICA

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ⊛ 3 © N/A | |
|---|--|--|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | 2025-08-20 | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 6.52000000 | |
| c. Currently in default? [Y/N] | ◎ Yes [®] No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes | |
| ii. Contingent convertible? [Y/N] | Yes No | |
| | available), ticker (if CUSIP and ISIN are no | and currency in which denominated, as well as CUSIP of t available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | burchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| a la any portion of this invostment on lean | No. O Ma |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | | | |
|---|--|--|--|
| a. Name of issuer (if any). | FLOSS MIDCO LIMITED GBP FACILITY B | | |
| b. LEI (if any) of 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. | FLOSS MIDCO LIMITED GBP FACILITY B | | |
| d. CUSIP (if any). | 00000000 | | |
| 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 | 965CSVII1 | | |
| Description of other unique identifier. | Internal Identifier | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |

| Balance | 805970.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1042804.45000000 | |
| Exchange rate. | 0.77288700 | |
| Percentage value compared to net assets of the Fund. | 0.224115077133 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Loan

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Orego No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

Corporate

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Item | C.9. | For | debt | securities |
|------|------|-----|------|------------|
|------|------|-----|------|------------|

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

| 2026-09-07 | |
|------------|--|
| | |
| Floating | |
| 7.28000000 | |
| O Yes No | |
| 🔍 Yes 🖲 No | |

○ 1 ○ 2 ● 3 ○ N/A

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
|---|--|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | O Yes O No |
| ii. Contingent convertible? [Y/N] | O Yes O No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ♥ Yes ♥ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| NDORT D. Dort C. Sabadi | ula of Bortfolia Investmente |

NPOR I-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Goldman Sachs International | |
|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | W22LROWP2IHZNBB6K528 | |
| c. Title of the issue or description of the investment. | PURCHASED USD / SOLD SEK | |
| d. CUSIP (if any). | 00000000 | |
| 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 |

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1.0000000 | |
|---|---------------------|--|
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | Sweden Krona | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 313.21000000 | |
| Exchange rate. | 9.64164264 | |
| Percentage value compared to net assets of the Fund. | 0.000067313755 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | Derivative-foreign exchange |
|--|-----------------------------|
| (e.g., money market fund, liquidity pool, or other cash management vehicle), | |
| repurchase agreement, equity-common, | |
| equity-preferred, debt, derivative- | |
| commodity, derivative-credit, derivative- | |
| equity, derivative-foreign exchange, | |
| derivative-interest rate, derivatives-other, | |
| structured note, loan, ABS-mortgage backed security, ABS-asset backed | |
| commercial paper, ABS-collateralized | |
| bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," | |
| provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, | |
| U.S. government agency, U.S. | |
| government sponsored entity, municipal, | |
| non-U.S. sovereign, private fund, | |
| registered fund, other). If "other," provide | |
| a brief description. | |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that | UNITED STATES OF AMERICA |
| corresponds to the country where the | |
| issuer is organized. | |
| If different from the country where the | |
| issuer is organized, also report the ISO | |
| country code that corresponds to the | |
| country of investment or issuer based on | |
| the concentrations of the risk and | |

Item C.6. Is the investment a Restricted Security?

economic exposure of the investments.

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

| 19ICKBB52MM |
|------------------|
| |
| Trade Identifier |

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 | |
|--|------------------------------------|--|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | |
| ii. Annualized rate. | | |
| c. Currently in default? [Y/N] | Yes No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes ◎ No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes ◎ No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes No | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as C reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, an available). If other identifier provided, indicate the type of identifier used. | | |
| v. Delta (if applicable). | | |
| | | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | Yes | |
| d. Repurchase rate. | | |

ISIN, and ticker are not

| e. Maturity date | e. |
|------------------|----|
|------------------|----|

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| ltem | C 11 | For | derivatives. | also | nrovide [.] |
|--------|-------|-----|--------------|------|----------------------|
| ILEIII | ••••• | 101 | uciivalives, | aisu | provide. |

| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Forward | |
|---|--|--|
| b. Counterparty. i. Provide the name and LEI (if any) of coun | terparty (including a central counterparty). | |
| Counterparty Record: 1 | | |
| Name of counterparty. | Goldman Sachs International | |
| LEI (if any) of counterparty. | W22LROWP2IHZNBB6K528 | |
| i. Amount and description of currency sold. | | |
| Amount of currency sold. | 230000.0000000 | |
| Description of currency sold. | Sweden Krona | |
| ii. Amount and description of currency purch | nased. | |
| Amount of currency purchased. | 238861.77000000 | |
| Description of currency purchased. | United States Dollar | |
| iii. Settlement date. | 2019-12-13 | |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 313.21000000 | |
| i. Amount and description of currency sold. | | |
| Amount of currency sold. | 230000.0000000 | |
| Description of currency sold. | Sweden Krona | |
| ii. Amount and description of currency purch | nased. | |
| Amount of currency purchased. | 238861.77000000 | |
| Description of currency purchased. | United States Dollar | |
| iii. Settlement date. | 2019-12-13 | |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 313.21000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes ● No | |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | Goldman Sachs International |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | W22LROWP2IHZNBB6K528 |
| c. Title of the issue or description of the investment. | PURCHASED GBP / SOLD USD |
| d. CUSIP (if any). | 00000000 |
| 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 | 19ISKBB9FF1 |
| Description of other unique identifier. | Trade Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| | |

| Balance | 1.0000000 | |
|---|----------------------|--|
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 198325.58000000 | |
| Exchange rate. | 0.77189204 | |
| Percentage value compared to net assets of the Fund. | 0.042623286330 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-foreign exchange |
|---|-----------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | |
| Item C.5. Country of investment or issuer. | |

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

ii. Contingent convertible? [Y/N]
O Yes O No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

| 1 | | |
|---|--|--|
| 1 | | |
| 1 | | |
| 1 | | |
| 1 | | |
| 1 | | |

Yes

Yes

Yes

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|--|---|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No | |
| ii. If N, provide the name and LEI (if any) of c | counterparty. | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concernir subject to the repurchase agreement, those | ng the securities subject to the repurchase ag securities may be aggregated in responding | greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Forward | |
| b. Counterparty. i. Provide the name and LEI (if any) of counter | erparty (including a central counterparty). | |
| Counterparty Record: 1 | | |
| Name of counterparty. | Goldman Sachs International | |
| LEI (if any) of counterparty. | W22LROWP2IHZNBB6K528 | |
| i. Amount and description of currency sold. | | |
| Amount of currency sold. | 3947920.03000000 | |
| Description of currency sold. | United States Dollar | |
| ii. Amount and description of currency purcha | ased. | |
| Amount of currency purchased. | 3200454.00000000 | |
| Description of currency purchased. | United Kingdom Pound | |
| iii. Settlement date. | 2019-12-13 | |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 198325.58000000 | |
| i. Amount and description of currency sold. | | |
| Amount of currency sold. | 3947920.03000000 | |
| | | |
| Description of currency sold. | United States Dollar | |
| ii. Amount and description of currency purcha | ased. | |
| Amount of currency purchased. | 3200454.00000000 | |
| Description of currency purchased. | United Kingdom Pound | |

| iii. | Settlem | ent | date. |
|------|---------|-----|-------|
| | | | |

2019-12-13

| iv. Unrealized appreciation or depreciation. Depreciation shall be | 198325.58000000 |
|--|-----------------------|
| reported as a negative number. Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [●] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes ◉ No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Perforce Software Inc |
|---|---|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Perforce Software Inc Term Loan B |
| d. CUSIP (if any). | 71376GAC5 |
| At least one of the following other identifiers | x |
| Identifier. | ISIN |
| ISIN | US71376GAC50 |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 737610.0000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

726545.85000000

0.156146129999

Loan

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other,

| structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
|---|---|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |
| Item C.7. | |
| | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity bunt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | Ν/Α |
| | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity | the to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Value net asset value used as the practical expo | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ® 3 © N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2026-07-01 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 6.2900000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may | ◎ Yes [®] No |
| | |

| be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
|---|--|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| NPORT-P: Part C: Schedu | le of Portfolio Investments |
| securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | FWR Holding Corporation |
| | |

| (), | |
|---|--|
| b. LEI (if any) of 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. | FWR Holding Corporation 2018 Delayed Draw Term Loan |
| investment. | |
| d. CUSIP (if any). | 00000000 |
| 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

LX177711

identifier used

Description of other unique identifier.

LoanX ID

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 385.6900000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 385.69000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.000082890846 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

| Issuer type (corporate, U.S. Treasury, |
|--|
| U.S. government agency, U.S. |
| government sponsored entity, municipal, |
| non-U.S. sovereign, private fund, |
| registered fund, other). If "other," provide |
| a brief description. |

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Corporate

Loan

UNITED STATES OF AMERICA

| Category. | N/A |
|-----------|-----|
| | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

2023-08-21

Floating

7.32000000

Yes

Yes In No

Yes

Yes No

Yes

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan | Non 🔍 No |

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | TICP 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. | TICP CLO XI Ltd |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | USG8864TAA54 |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Dalance | 50000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 465510.50000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.100045527820 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.4 | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Delence

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

ABS-collateralized bond/debt obligation

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage

| backed security, ABS-asset backed |
|---|
| commercial paper, ABS-collateralized |
| bond/debt obligation, ABS-other, |
| commodity, real estate, other). If "other," |
| provide a brief description |

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

| Report the ISO country code that |
|--------------------------------------|
| corresponds to the country where the |
| issuer is organized. |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

Item C.7.

y? OYes No

Corporate

CAYMAN ISLANDS

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity da | te. |
|----------------|-----|
|----------------|-----|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in

|) 1 🔍 2 🖲 3 🔍 N | 020; | 3 🔍 N/A |
|-----------------|------|---------|
|-----------------|------|---------|

2031-10-20 Variable 7.97000000 © Yes @ No

Yes In No

Yes In No

| kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
|---|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | burchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ♥ Yes ● No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ♥ Yes ● No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | | |
|---|--|--|
| a. Name of issuer (if any). | Production Resource Group, 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. | Production Resource Group, LLC 2018 Term Loan | |
| d. CUSIP (if any). | 00000000 | |
| 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 unious identifier (if tisker and ICIN | | |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | LX175621 | |

LoanX ID

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 200000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1860000.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.399743253367 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Loan

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

| er," | |
|--------|--------------------------|
| | |
| | Corporate |
| oal, | |
| ide | |
| ssuer. | |
| | UNITED STATES OF AMERICA |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ⊛ 3 © N/A | |
|---|---|--|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | 2024-08-21 | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 9.16000000 | |
| c. Currently in default? [Y/N] | ◎ Yes [●] No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes ◉ No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not | nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are no |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| a le any portion of this invostment on lean | No. O No. |

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 CEDF 2017 8A SUB 144A | |
| b. LEI (if any) of 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 LTD CEDF 2017 8A SUB 144A | |
| d. CUSIP (if any). | 15032GAC8 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| 10111 | | |
| 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 | 250000.0000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 170209.75000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.036580752268 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). 11. | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage

ABS-other

| backed security, ABS-asset backed |
|---|
| commercial paper, ABS-collateralized |
| bond/debt obligation, ABS-other, |
| commodity, real estate, other). If "other," |
| provide a brief description |

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

| Report the ISO country code that |
|--------------------------------------|
| corresponds to the country where the |
| issuer is organized. |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

Corporate

CAYMAN ISLANDS

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in

◎ 1 ◎ 2 **◎** 3 ◎ N/A

2030-10-17 Floating
10.58000000
© Yes @ No

Yes In No

Yes In No

| NPORT-P: Part C: Schedu | ile of Portfolio Investments |
|---|--|
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| ltem C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| e. Maturity date. | |
| d. Repurchase rate. | |
| c. Tri-party? | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| b. Counterparty. | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: |
| v. Delta (if applicable). | |
| If other identifier provided, indicate the type | of identifier used. |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| f. For convertible securities, also provide: | |
| kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
| | |

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| ltem | C.1. | Identification o | f investment. |
|------|------|------------------|---------------|
| | | | |

| a. Name of issuer (if any). | Doxim, Inc. | | |
|---|--|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | | |
| c. Title of the issue or description of the investment. | Doxim, Inc. 1st Lien Last Out Delayed Draw Term Loan | | |
| d. CUSIP (if any). | 00000000 | | |
| 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 | LX171947 | | |

LoanX ID

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 327398.70000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 327398.70000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.070363129831 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle |
|--|
| (e.g., money market fund, liquidity pool, or |
| other cash management vehicle), |
| repurchase agreement, equity-common, |
| equity-preferred, debt, derivative- |
| commodity, derivative-credit, derivative- |
| equity, derivative-foreign exchange, |
| derivative-interest rate, derivatives-other, |
| structured note, loan, ABS-mortgage |
| backed security, ABS-asset backed |
| commercial paper, ABS-collateralized |
| bond/debt obligation, ABS-other, |
| commodity, real estate, other). If "other," |
| provide a brief description. |

. .

. . .

Loan

Corporate

UNITED STATES OF AMERICA

. . . .

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ● 3 © N/A | |
|---|--|---|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | 2024-02-28 | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 8.15000000 | |
| c. Currently in default? [Y/N] | ◎ Yes [●] No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes ◉ No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes No | |
| ii. Contingent convertible? [Y/N] | Yes No | |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | vailable), ticker (if CUSIP and ISIN are not | nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | 7 |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | 7 |
| e. Maturity date. | | |
| | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan | Non 🔍 No |

c. Is any portion of this investment on loan Ves
No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | IntraPac International 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. | INTRAPAC INTERNATIONAL LLC CAD TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| 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 | LX177937 |
| Description of other unique identifier. | LoanX ID |
| tem C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | ed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 812714.22000000 |
| 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. | 804587.0800000 |
| Exchange rate. | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

of the Fund.

I

Long Short N/A

0.172918417729

Loan

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Percentage value compared to net assets

commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

Corporate

UNITED STATES OF AMERICA

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Item C.9. For debt sec | curities |
|------------------------|----------|
|------------------------|----------|

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

| 2026-01-11 | | |
|------------|------|--|
| Floating | | |
| 7.6000000 | | |
| Yes No | | |
| Yes In No | | |

○ 1 ○ 2 ● 3 ○ N/A

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
|---|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Sapphire Bidco 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. | SAPPHIRE BIDCO LIMITED GBP TERM LOAN B | |
| d. CUSIP (if any). | 00000000 | |
| 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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 833333.33000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1078208.50000000 | |
| Exchange rate. | 0.77288700 | |
| Percentage value compared to net assets of the Fund. | 0.231723964300 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

Loan

Corporate

LoanX ID

963RLVII7

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | 1 |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ● 3 © N/A | |
|---|---|--|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | 2023-03-15 | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 7.0000000 | |
| c. Currently in default? [Y/N] | ◎ Yes [®] No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◯ Yes ◉ No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes | |
| ii. Contingent convertible? [Y/N] | Yes | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not a | d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: | |
| | | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase | Repurchase Reverse repurchase | |

| repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | | |
|---|--------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes | |
| | | |

| e. | Maturity | date. |
|----|----------|-------|
|----|----------|-------|

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan O Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 | |
|---|----------------------|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493008YDOADR1DMZM86 | |
| c. Title of the issue or description of the investment. | Apidos CLO XX | |
| d. CUSIP (if any). | 03765MAJ9 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| ISIN | US03765MAJ99 | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 250000.00000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 202952.5000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.043617684209 | |
| Item C.3. Indicate payoff profile among th | e following categories (long_short_N/A) | For derivatives, respond N/A to this Item and respond to the |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

ABS-collateralized bond/debt obligation

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

Corporate

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

| 2031-07-16 | | |
|-------------|------|--|
| Floating | | |
| 10.70000000 | | |
| O Yes No | | |

◎ 1 ◎ 2 ◎ 3 ◎ N/A

Yes In No

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes [®] No |
|---|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | nurchase agreements, also provide: |
| | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| NPORT-P: Part C: Schedu | Ile of Portfolio Investments |
| For each investment held by the Fund and i securities in an aggregate amount not exce | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities |

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | SECURAMERICA LLC TERM LOAN | |
|---|--|--|
| b. LEI (if any) of 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. | SECURAMERICA LLC TERM LOAN | |
| d. CUSIP (if any). | 00000000 | |
| 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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1658881.58000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1658881.58000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.356519741795 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | 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. | |

Is the investment a Restricted Security? Oreg I Ves I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

IN LX177695

LoanX ID

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ⊛ 3 © N/A |
|---|-------------------|
| Item C.9. For debt securities | |

For debt securities, also provide:

| a. | Maturity | date. |
|----|----------|-------|
|----|----------|-------|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

v. Delta (if applicable).

Floating 8.55000000

2023-12-21

| c. Currently in default? [Y/N] | Yes |
|--------------------------------|-----|
|--------------------------------|-----|

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| | |

| e. | Maturity | date. |
|----|----------|-------|
|----|----------|-------|

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| ltem | C.11. | For derivatives, also provide: |
|------|-------|--------------------------------|
| Item | C.12. | Securities lending. |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|---|---------|
| | |

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| ltem | C.1. | Identification | ו of | investment. |
|------|------|----------------|------|-------------|
|------|------|----------------|------|-------------|

| a. Name of issuer (if any). | Al Aqua Merger Sub, Inc. | |
|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Al Aqua Merger Sub, Inc. 2017 1st Lien Term Loan B | |
| d. CUSIP (if any). | 23301YAF0 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| ISIN | | |
| | US23301YAF07 | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1989769.82000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1847163.02000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.396984384470 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Loan

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

Corporate

UNITED STATES OF AMERICA

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

Yes In No

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
|---|--|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| NPORT-P: Part C: Schedu | Ile of Portfolio Investments |

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Anchor Packaging Inc. | |
|---|-----------------------------------|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Anchor Packaging Inc. Term Loan B | |
| d. CUSIP (if any). | 03306UAB4 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |

US03306UAB44

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2625641.03000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2612512.82000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.561470093618 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Loan

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ® 3 © N/A |
|---|-------------------|
| expedient). | |

Item C.9. For debt securities

For debt securities, also provide:

| a. | Maturity date. | |
|----|----------------|--|
|----|----------------|--|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

| i. Mandatory convertible? [Y/N] | Yes |
|---------------------------------|-----|
|---------------------------------|-----|

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| Repurchase Reverse repurchase |
|-------------------------------|
| |
| ◎ Yes ◎ No |
| counterparty. |
| Yes No |
| |
| |
| |

| | 2026-07-18 |
|----|-----------------------|
| | Floating |
| | 5.79000000 |
| | ◎ Yes No |
| | ◎ Yes [®] No |
| [ا | |
| | Yes |
| | |
| d | |
| | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan | Non 🔍 No |

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 |
|---|----------------------|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300HXW2GBYSKFE344 |
| c. Title of the issue or description of the investment. | Apidos CLO XV |
| d. CUSIP (if any). | 03764WAG4 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | US03764WAG42 |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 750000.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 692162.25000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.148756553587 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.4 | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

D - I -

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

ABS-collateralized bond/debt obligation

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage

| backed security, ABS-asset backed |
|---|
| commercial paper, ABS-collateralized |
| bond/debt obligation, ABS-other, |
| commodity, real estate, other). If "other," |
| provide a brief description. |

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

| Report the ISO country code that |
|--------------------------------------|
| corresponds to the country where the |
| issuer is organized. |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity da | te. |
|----------------|-----|
|----------------|-----|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in

| 0 | 1 | \bigcirc | 2 | ۲ | 3 | \bigcirc | N/A |
|---|---|------------|---|---|---|------------|-----|
| | | | | | | | |

Corporate

CAYMAN ISLANDS

2031-04-20 Floating
7.67000000
© Yes @ No

Yes In No

Yes In No

| kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
|---|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |
| NPORT-P: Part C: Schedu | ile of Portfolio Investments |
| For each investment held by the Fund and i securities in an aggregate amount not exce | ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities |

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| a. Name of issuer (if any). BIRCH 9.5 INITIAL NTS DUE 202 BIRCH 9.5 INITIAL NTS DUE 202 | |
|---|--|
| | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | |
| c. Title of the issue or description of the investment. | |
| d. CUSIP (if any). | |
| 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 tigker and ISIN | |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | |

Internal Identifier

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 5231049.04000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5178738.55000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 1.112992363610 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (snort-term investment vehicle |
|--|
| (e.g., money market fund, liquidity pool, or |
| other cash management vehicle), |
| repurchase agreement, equity-common, |
| equity-preferred, debt, derivative- |
| commodity, derivative-credit, derivative- |
| equity, derivative-foreign exchange, |
| derivative-interest rate, derivatives-other, |
| structured note, loan, ABS-mortgage |
| backed security, ABS-asset backed |
| commercial paper, ABS-collateralized |
| bond/debt obligation, ABS-other, |
| commodity, real estate, other). If "other," |
| provide a brief description. |

. .

. . . .

Debt

Corporate

UNITED STATES OF AMERICA

. . . .

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ● 3 © N/A | |
|---|--|---|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | 2023-04-12 | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed | |
| ii. Annualized rate. | 10.34000000 | |
| c. Currently in default? [Y/N] | ◎ Yes [●] No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ● No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| iii. Description of the reference instrument, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type of | vailable), ticker (if CUSIP and ISIN are not | nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | urchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No | |
| ii. If N, provide the name and LEI (if any) of o | counterparty. | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | - |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| a la any portion of this invostment on lean | No. O Ma |

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Amynta Agency Borrower Inc. |
|---|---|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Amynta Agency Borrower Inc. 2018 1st Lien Term Loan |
| d. CUSIP (if any). | 57810JAC2 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US57810JAC27 |
| | L |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2969930.68000000 | |
|---|---|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2895682.41000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.622327692092 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). 11. | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

D - I -

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage Loan

| backed security, ABS-asset backed | |
|---|--|
| commercial paper, ABS-collateralized | |
| bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," | |
| provide a brief description. | |
| 1 | |

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

Corporate

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity da | te. |
|----------------|-----|
|----------------|-----|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in

|) | 1 | \odot | 2 | 0 | 3 | \bigcirc | N/A |
|---|---|---------|---|---|---|------------|-----|
| | | | | | | | |

2025-02-28 Floating 6.29000000 ○ Yes ● No ○ Yes ● No

Yes In No

UNITED STATES OF AMERICA

| kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
|---|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | |
| c. Is any portion of this investment on loan by the Fund? | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | IMIA HOLDINGS INC. TERM LOAN |
| b. LEI (if any) of 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. | IMIA HOLDINGS INC. TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| 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 | LX176575 |

LoanX ID

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2572397.96000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2572397.96000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.552848779293 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Loan

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

| er," | |
|--------|-----------|
| | Corporate |
| oal, | |
| ide | |
| ssuer. | |

UNITED STATES OF AMERICA

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ● 3 © N/A | |
|---|--|---|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | 2024-10-26 | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 6.6000000 | |
| c. Currently in default? [Y/N] | ◎ Yes [●] No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ⊛ No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | vailable), ticker (if CUSIP and ISIN are not | nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | - |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| g- | |
|--|----------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan | Non 🔍 No |

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| Goldman Sachs International |
|--|
| W22LROWP2IHZNBB6K528 |
| PURCHASED USD / SOLD SEK |
| 00000000 |
| |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| 19IMKBB5Q57 |
| Trade Identifier |
| |
| sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| 1.0000000 |
| |

| Units | Number of contracts | |
|---|--|---|
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | Sweden Krona | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | -789.92000000 | |
| Exchange rate. | 9.64164264 | |
| Percentage value compared to net assets of the Fund. | -0.00016976623 | |
| ltere C. 2. Indiante neverti neville energy th | , following optimize (long obout N/A) | - For devivatives, respond N/A to this item and respond to the |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativeDerivative-foreign exchange

commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

| c. Currently in default? [Y/N] | c. | Currently | / in | default? | [Y/N |
|--------------------------------|----|-----------|------|----------|------|
|--------------------------------|----|-----------|------|----------|------|

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

| | | 1 | |
|------------|------|---|--|
| | | 1 | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| 🔍 Yes 🔍 No | | | |

○ 1 ● 2 ○ 3 ○ N/A

Yes

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes ◎ No |
|---|---|
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | nurchase agreements also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Forward |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | terparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Goldman Sachs International |
| LEI (if any) of counterparty. | W22LROWP2IHZNBB6K528 |
| i. Amount and description of currency sold. | |
| Amount of currency sold. | 5950000.0000000 |
| Description of currency sold. | Sweden Krona |
| ii. Amount and description of currency purch | nased. |
| Amount of currency purchased. | 616324.84000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2019-12-13 |
| iv. Unrealized appreciation or | -789.92000000 |

| depreciation. Depreciation shall be reported as a negative number. | I |
|--|-----------------------|
| i. Amount and description of currency sold. | |
| Amount of currency sold. | 5950000.00000000 |
| Description of currency sold. | Sweden Krona |
| ii. Amount and description of currency purch | ased. |
| Amount of currency purchased. | 616324.84000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2019-12-13 |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -789.92000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◯ Yes ◉ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| | |

c. Is any portion of this investment on loan $$\bigcirc$ Yes ${\ensuremath{\, \odot }}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Project Boost Purchaser, 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. | Project Boost Purchaser, LLC 2019 Term Loan B |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US74339NAB29 |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 4111702.13000000 | |
|---|----------------------|--|
| 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 | 4038472.72000000 | |

denominated in U.S. dollars, provide the exchange rate used to calculate value.

| Exchange rate. | |
|----------------|--|
| , | |

Percentage value compared to net assets of the Fund.

0.867931303079

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized | Loan |
|--|--------------------------|
| bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes ◉ No |

Item C.7.

V Yes V No

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for

each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

| For debt securities, also provide: | |
|---|---|
| a. Maturity date. | 2026-06-01 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 5.2900000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ● Yes ● No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes In No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | William Morris Endeavor Entertainment, 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. | William Morris Endeavor Entertainment, LLC 2018 1st Lien Term Loan |
| d. CUSIP (if any). | 96925HAF9 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US96925HAF91 |
| Here 0.0 Amount of each increase | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 899702.55000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 868401.90000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.186633226202 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|-----------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on

UNITED STATES OF AMERICA

the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

◎ 1 ◎ 2 ◎ 3 ◎ N/A

2025-05-18

Floating

4.54000000

Yes

Yes I No

Yes No

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value |
|---|
| hierarchy in which the fair value |
| measurements fall pursuant to U.S. |
| Generally Accepted Accounting Principles |
| 7(ASC 820, Fair Value Measurement). |
| [1/2/3] Report "N/A" if the investment does |
| not have a level associated with it (i.e., |
| net asset value used as the practical |
| expedient). |

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | | |
|---|------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. | | |

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
|---|----------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes I No |
| b. Does any portion of this investment | Nes 🖲 Ne |

| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
|--|---------|
| | |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | SpareFoot 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. | SpareFoot LLC Revolver | |
| d. CUSIP (if any). | 84650HAB5 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US84650HAB50 | |
| | | |

Item C.2. Amount of each investment.

_ .

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1000.0000000 | |
| Exchange rate. | | |

0.000214915727

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the c

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value ○ 1 ○ 2 ● 3 ○ N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

| category that most closely identifies the instrument among each of the following: | | |
|---|--|--|
| Loan | | |
| | | |
| | | |
| | | |
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| | | |
| | | |
| | | |
| Corporate | | |
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| | | |
| | | |
| UNITED STATES OF AMERICA | | |
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| | | |

| | 2023-04-13 |
|--|---|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 6.17000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes ● No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the | Repurchase Reverse repurchase |
| cash borrower and posts collateral. | |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [●] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| a. Name of issuer (if any). | Immucor Inc | |
|---|----------------------|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300CSHW546WORC082 | |
| c. Title of the issue or description of the investment. | Immucor Inc | |
| d. CUSIP (if any). | 452526AB2 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| ISIN | US452526AB21 | |
| Item C.2. Amount of each investment. | | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 550000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 5502750.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 1.182627520143 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-collateralized commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes
No

UNITED STATES OF AMERICA

Corporate

Debt

Item C.7.

Category.

1

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 |
|---|---|
| tem C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2022-02-15 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 11.13000000 |
| c. Currently in default? [Y/N] | ◎ Yes 	 No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ● No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | Yes |
| | ncluding the name of issuer, title of issue, and curre available), ticker (if CUSIP and ISIN are not availab |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the | Repurchase Reverse repurchase |
|---|-------------------------------|
| transaction (repurchase, reverse | |
| repurchase). Select "repurchase | |
| agreement" if the Fund is the cash lender | |
| and receives collateral. Select "reverse | |
| repurchase agreement" if the Fund is the | |
| cash borrower and posts collateral. | |

| b. | Counter | party. |
|----|---------|--------|
|----|---------|--------|

| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central | Yes No | |
|--|--------|--|
| counterparty. | | |

ii. If N, provide the name and LEI (if any) of counterparty.

| c. Tri-party? | Yes No |
|---------------------|--------|
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| a la any partian of this investment on lean | |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Gentiva Health Services, Inc. | |
|---|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300STP29LPEN7S547 | |
| c. Title of the issue or description of the investment. | Gentiva Health Services, Inc. 2018 1st Lien Term Loan | |
| d. CUSIP (if any). | 37249UAN6 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US37249UAN63 | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. | | |
| | | |
| Balance | 2193620.21000000 | |
| Balance | 2193620.21000000 | |
| Balance Units | 2193620.21000000 Principal amount | |
| | | |
| Units Description of other units. | Principal amount | |
| Units | | |
| Units Description of other units. Currency. Indicate the currency in which | Principal amount | |

Percentage value compared to net assets of the Fund.

0.470264874951

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

| Payoff | profile. | |
|--------|----------|--|
|--------|----------|--|

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| , | | |
|---|--|--|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | |
| Item C.5. Country of investment or issuer. | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | |
| Item C.6. Is the investment a Restricted Se | ecurity? | |
| Is the investment a Restricted Security? | ◎ Yes ● No | |
| Item C.7. | | |
| a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. | | |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. | N/A | |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is | |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. | | |
| | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ie Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., idient). | |

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely

| 1 🖲 2 🔍 3 🔍 N | N/A |
|---------------|-----|
|---------------|-----|

2025-07-02

Floating

reflects the coupon type among the following (fixed, floating, variable, none).

.. .

| II. Annualized rate. | 5.56000000 |
|---|-----------------------|
| c. Currently in default? [Y/N] | ◯ Yes ◉ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | Yes No |
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| Repurchase Reverse repurchase | | |
|---|--|--|
| | | |
| Yes No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| ◎ Yes ◎ No | | |
| | | |
| | | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. | | |
| | | |

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes I No | |
|--|-------------|--|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes In Note | |
| | | |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

a. Name of issuer (if any).

Tutor Perini Corp

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a

549300FHXYVPW8LJ6D98

series trust, report the LEI of the series.

| c. Title of the issue or description of the investment. | Tutor Perini Corp | |
|---|-------------------|--|
| d. CUSIP (if any). | 901109AF5 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| ISIN | US901109AF51 | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2654000.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2646966.9000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.568874817291 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Corporate

Debt

UNITED STATES OF AMERICA

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
| | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

2025-05-01

6.88000000

Yes
No

Yes I No

Yes No

Fixed

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If

| Y, provide the name of the central | Yes |
|------------------------------------|-----|
| counterparty. | |

| ii. If N, provide the name and LEI (if any) of c | counterparty. |
|--|---------------|
|--|---------------|

| c. Tri-party? | Yes Vo |
|---------------------|--------|
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

Item C.1. Identification of investment.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan O Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| a. Name of issuer (if any). | VISUAL EDGE TECHNOLOGY INC. DELAYED DRAW TERM LOAN | |
|---|--|--|
| b. LEI (if any) of 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. | VISUAL EDGE TECHNOLOGY INC. DELAYED DRAW TERM LOAN | |
| d. CUSIP (if any). | 00000000 | |
| At least one of the following other identifier | S: | |
| ldentifier. | 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 | LX171536 | |
| | | |
| Description of other unique identifier. | LoanX ID | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expre the number of contracts. | essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | |
| Balance | 1964033.52000000 | |

Units

Principal amount

United States Dollar

1944393.18000000

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

| Exchange rate. | |
|----------------|--|
| | |

Percentage value compared to net assets

| 575053 | 78806 | 0.41 |
|--------|-------|------|
|--------|-------|------|

of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| ••• | |
|---|--|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives- structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | eurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |
| Item C.7. | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2022-08-31

| Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
|---|--|
| ii. Annualized rate. | 9.12000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |
| reference instrument, ISIN (if CUSIP is not a available). | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |
| If other identifier provided, indicate the type | of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | |
| c. Is any portion of this investment on loan by the Fund? | © Yes [®] No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

a. Name of issuer (if any).

National Mentor Holdings, Inc.

b. LEI (if any) of issuer. In the case of a 5493004

5493004QULJVJP3CNZ62

| holding in a fund that is a series of a |
|---|
| series trust, report the LEI of the series. |

c. Title of the issue or description of the investment.

National Mentor Holdings, Inc. 2019 Term Loan C

| d. CUSIP (if any). | 63689EAK1 | |
|--|--------------|--|
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| ISIN | US63689EAK10 | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 126225.29000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 126251.80000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.027133497459 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | Loan |
|---|--------------------------|
| (e.g., money market fund, liquidity pool, or | |
| other cash management vehicle), repurchase agreement, equity-common, | |
| equity-preferred, debt, derivative- | |
| commodity, derivative-credit, derivative- | |
| equity, derivative-foreign exchange, | |
| derivative-interest rate, derivatives-other, | |
| structured note, loan, ABS-mortgage | |
| backed security, ABS-asset backed commercial paper, ABS-collateralized | |
| bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," | |
| provide a brief description. | |
| | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. | Corporate |
| government sponsored entity, municipal, | |
| non-U.S. sovereign, private fund, | |
| registered fund, other). If "other," provide | |
| a brief description. | |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that | UNITED STATES OF AMERICA |
| corresponds to the country where the | |
| issuer is organized. | |
| If different from the country where the | |
| issuer is organized, also report the ISO | |
| country code that corresponds to the | |
| country of investment or issuer based on the concentrations of the risk and | |
| economic exposure of the investments. | |
| | |
| Item C.6. Is the investment a Restricted So | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |
| | |

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2026-03-09

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

| i. Mandatory convertible? [Y/N] | 🔍 Yes 🔍 No |
|---------------------------------|------------|
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

Floating

6.0400000

Yes
No

Yes I No

Yes No

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If

| Y, provide the name of the central | Yes |
|------------------------------------|-----|
| counterparty. | |

| ii. If N, provide the name and LEI (if any) of coun | terparty. |
|--|-----------|
|--|-----------|

| c. Tri-party? | Yes No |
|---------------------|--------|
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| a the second | |

c. Is any portion of this investment on loan $$$\odot$$ Yes $$$\odot$$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | EuroParcs (Top) Holding B.V. | | |
|---|--|--|--|
| b. LEI (if any) of 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. | EuroParcs (Top) Holding B.V. EUR Acquisition Term Loan | | |
| d. CUSIP (if any). | 00000000 | | |
| 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 | 964ZLHII9 | | |
| Description of other unique identifier. | LoanX ID | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |
| Balance | 312500.0000000 | | |
| Units | Principal amount | | |

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets

| 48265.47000000 | |
|----------------|--|
| | |
| | |

Euro Member Countries

0.89730400

assets 0.074847726888

of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| ,, | |
|---|--|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | NETHERLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | curity? |
| Is the investment a Restricted Security? | ◎ Yes [●] No |
| Item C.7. | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categor | ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2026-07-03

| Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
|---|---|
| C (C C C C C C C C C C | |
| ii. Annualized rate. | 6.5000000 |
| c. Currently in default? [Y/N] | Yes In Note that the second |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| reference instrument, ISIN (if CUSIP is not a available). | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |
| If other identifier provided, indicate the type | of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are escurities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | |
| c. Is any portion of this investment on loan by the Fund? | O Yes I No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

a. Name of issuer (if any).

Dynacast International LLC

b. LEI (if any) of issuer. In the case of a X7KHAIMGSSPZ1XIJIL51

| holding in a fund that is a series of a |
|---|
| series trust, report the LEI of the series. |

c. Title of the issue or description of the investment.

Dynacast International LLC Term Loan B2

| d. CUSIP (if any). | 26779UAG2 |
|--|--------------|
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | US26779UAG22 |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 496103.9000000 | |
|---|---|--|
| 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. | 456415.59000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.098090888620 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). 11. | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or | Loan |
|--|--------------------------|
| other cash management vehicle), | |
| repurchase agreement, equity-common, equity-preferred, debt, derivative- | |
| commodity, derivative-credit, derivative- | |
| equity, derivative-foreign exchange, | |
| derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage | |
| backed security, ABS-asset backed | |
| commercial paper, ABS-collateralized | |
| bond/debt obligation, ABS-other, commodity, real estate, other). If "other," | |
| provide a brief description. | |
| loguer type (corporate 11 S. Treesuny | Composito |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. | Corporate |
| government sponsored entity, municipal, | |
| non-U.S. sovereign, private fund, registered fund, other). If "other," provide | |
| a brief description. | |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that | UNITED STATES OF AMERICA |
| corresponds to the country where the issuer is organized. | |
| issuel is organized. | |
| If different from the country where the | |
| issuer is organized, also report the ISO country code that corresponds to the | |
| country of investment or issuer based on | |
| the concentrations of the risk and economic exposure of the investments. | |
| • | |
| Item C.6. Is the investment a Restricted Se | ecurity ? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2022-01-28

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

| i. Mandatory convertible? [Y/N] | 🔍 Yes 🔍 No |
|---------------------------------|------------|
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

Floating

5.35000000

Yes
No

Yes I No

Yes No

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If

| Y, provide the name of the central | Yes |
|------------------------------------|-----|
| counterparty. | |

| ii. If N, provide the name and LEI (if any) of cour | nterparty. |
|--|------------|
|--|------------|

| c. Tri-party? | Yes No |
|---------------------|--------|
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|------------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| - In any monthly of this investment on land | A M |

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Canyon 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. | N/A | |
| c. Title of the issue or description of the investment. | Canyon Capital CLO 2019-1 Ltd | |
| d. CUSIP (if any). | 13887UAA2 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | | |
| ISIN | US13887UAA25 | |
| Here 0.0 Amount of each investment | | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 500000.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 447583.0000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.096192626113 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
|---|--|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-collateralized bond/debt obligation |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |
| Item C.7. | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| b. If attributing multiple classification categor applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity | e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position. |
| | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ● 3 © N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2032-04-15 |
| b. Coupon. | |

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

| Floating | |
|----------|--|

T

| ii. Annualized rate. | 8.6800000 |
|---|--|
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |
| | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse | Repurchase Reverse repurchase |

repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If \bigcirc Yes \bigcirc No Y, provide the name of the central counterparty.

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?

Yes

e. Maturity date.

d. Repurchase rate.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
|--|---------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration extended on the reporting to the period. registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | QF Holdings, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the | QF Holdings, Inc. Delayed Draw Term Loan |

investment.

| invostnent. | | |
|---|--|--|
| d. CUSIP (if any). | 00000000 | |
| At least one of the following other identifiers | s. | |
| 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 | LX182755 | |
| Description of other unique identifier. | LoanX ID | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. | | |
| Balance | 262532.5000000 | |
| 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.

Exchange rate.

Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

259907.18000000

0.055858140702

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--------------------------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | · |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ◯ Yes ◉ No |
| ltom C 7 | |

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| 0.1 | |
|-----------|-----|
| Category. | N/A |
| 0,1 | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

2024-09-19

1.0000000

Yes
No

Yes I No

Yes No

Fixed

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

| i. Mandatory convertible? [Y/N] | 🔍 Yes 🔍 No |
|---------------------------------|------------|
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If

| Y, provide the name of the central | Yes |
|------------------------------------|-----|
| counterparty. | |

| ii. If N, provide the name and LEI (if any) of count | terparty. |
|---|-----------|
|---|-----------|

| c. Tri-party? | ◎ Yes ◎ No |
|---------------------|------------|
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| | |

c. Is any portion of this investment on loan $$$\odot$$ Yes ${$\odot$}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | TA WEG HOLDINGS LLC TERM LOAN |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | Ν/Α |
| c. Title of the issue or description of the investment. | TA WEG HOLDINGS LLC TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | S: |
| ldentifier. | 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 | 935ZTUII8 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expre- the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 3546752.09000000 |
| Units | Principal amount |
| Description of other units. | |

Currency. Indicate the currency in which the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Percentage value compared to net assets

| 0.754630278231 |
|-----------------|
| 10 754630278231 |
| 0.104000210201 |

United States Dollar

3511284.57000000

of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | acurity? |
| Is the investment a Restricted Security? | ◎ Yes [®] No |
| Item C.7. | |
| a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |

following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2025-10-02

| Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
|---|--|
| ii. Annualized rate. | 8.02000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| reference instrument, ISIN (if CUSIP is not available). | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |
| If other identifier provided, indicate the type | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | |
| c. Is any portion of this investment on loan by the Fund? | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Radius Aerospace, Inc. |
|---|------------------------|
| b. LEI (if any) of issuer. In the case of a | N/A |

holding in a fund that is a series of a series trust, report the LEI of the series.

c. Title of the issue or description of the investment.

Radius Aerospace, Inc. Revolver

| d. CUSIP (if any). | 75046TAC8 |
|--|--------------|
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | US75046TAC80 |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 428571.43000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 424285.72000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.091185674231 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | Loan | |
|---|--------------------------|--|
| (e.g., money market fund, liquidity pool, or other cash management vehicle), | | |
| repurchase agreement, equity-common, equity-preferred, debt, derivative- | | |
| commodity, derivative-credit, derivative- equity, derivative-foreign exchange, | | |
| derivative-interest rate, derivatives-other, | | |
| structured note, loan, ABS-mortgage backed security, ABS-asset backed | | |
| commercial paper, ABS-collateralized | | |
| bond/debt obligation, ABS-other, commodity, real estate, other). If "other," | | |
| provide a brief description. | | |
| Issuer type (corporate, U.S. Treasury, | Corporate | |
| U.S. government agency, U.S. government sponsored entity, municipal, | | |
| non-U.S. sovereign, private fund, registered fund, other). If "other," provide | | |
| a brief description. | | |
| Item C.5. Country of investment or issuer | : | |
| Report the ISO country code that | UNITED STATES OF AMERICA | |
| corresponds to the country where the issuer is organized. | | |
| If different from the country where the | | |
| issuer is organized, also report the ISO country code that corresponds to the | | |
| country of investment or issuer based on | | |
| the concentrations of the risk and economic exposure of the investments. | | |
| Item C.6. Is the investment a Restricted Security? | | |
| Is the investment a Restricted Security? | ◎ Yes [●] No | |
| | | |

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

2025-03-29

Floating

7.97000000

Yes
No

Yes I No

Yes No

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If

| Y, provide the name of the central | Yes |
|------------------------------------|-----|
| counterparty. | |

| ii. If N, provide the name and LEI (if any) of count | terparty. |
|---|-----------|
|---|-----------|

| c. Tri-party? | Yes |
|---------------------|-----|
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| | |

c. Is any portion of this investment on loan O Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

a. Name of issuer (if any). AXIOM MERGER SUB INC TERM LOAN B b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a N/A series trust, report the LEI of the series. AXIOM MERGER SUB INC TERM LOAN B c. Title of the issue or description of the investment. 00000000

934NZTII2

Internal Identifier

d. CUSIP (if any).

Identifier.

At least one of the following other identifiers:

Item C.1. Identification of investment.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

| Other unique identifier (if ticker and ISIN | |
|---|--|
| are not available). Indicate the type of | |
| identifier used | |

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1841538.47000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1823123.09000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets | 0.391817825422 | |

of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives- structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|--|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | eurity? |
| Is the investment a Restricted Security? | ○ Yes [●] No |
| Item C.7. | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | N/A |
| applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| | |

following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2026-04-08

| Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
|---|--|
| ii. Annualized rate. | 7.51000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ● No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | |
| c. Is any portion of this investment on loan by the Fund? | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | DISCOVERY LIFE SCIENCES LLC INCREMENTAL TERM LOAN 2 |
|---|---|
| b. LEI (if any) of issuer. In the case of a | Ν/Α |

| holding in a fund that is a series of a series trust, report the LEI of the series. | |
|---|--|
| c. Title of the issue or description of the investment. | DISCOVERY LIFE SCIENCES LLC INCREMENTAL TERM LOAN 2 |
| d. CUSIP (if any). | 00000000 |
| 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 | 935ZBLII7 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 561403.51000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 561403.51000000 |
| Exchange rate. | |

Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

UNITED STATES OF AMERICA

0.120654443838

Loan

Corporate

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

| Issuer type (corporate, U.S. Treasury, |
|--|
| U.S. government agency, U.S. |
| government sponsored entity, municipal, |
| non-U.S. sovereign, private fund, |
| registered fund, other). If "other," provide |
| a brief description. |

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

| i. Hiahlv Liau | Investments |
|----------------|-------------|
|----------------|-------------|

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ⊛ 3 © N/A |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2024-03-30 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 8.35000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | Yes I No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, | including the name of issuer, title of issue, |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase Reverse repurchase

| b. | Counter | party. |
|----|---------|--------|
|----|---------|--------|

| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central | Yes No |
|--|--------|
| counterparty. | |

ii. If N, provide the name and LEI (if any) of counterparty.

| c. Tri-party? | Yes No |
|---------------------|--------|
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

Item C.1. Identification of investment.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| - In any montion of this investment on loss | |

c. Is any portion of this investment on loan $$\bigcirc$ Yes ${\ensuremath{\, \ensuremath{\, n}\n}\ensuremath{\, \ensuremath{\, \ensuremat$

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| a. Name of issuer (if any). | Carlyle Global Market Strategies 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. | 549300CVBX8ZUYQV3Q10 | | | | |
| c. Title of the issue or description of the investment. | Carlyle Global Market Strategies CLO 2013-1 Ltd | | | | |
| d. CUSIP (if any). | 14310CAC3 | | | | |
| At least one of the following other identifiers | : | | | | |
| Identifier. | ISIN | | | | |
| | | | | | |
| ISIN | US14310CAC38 | | | | |
| Item C.2. Amount of each investment. | Item C.2. Amount of each investment. | | | | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | | | |
| Balance | 500000.0000000 | | | | |
| Units | Principal amount | | | | |
| Description of other units. | | | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | | | |
| Value. Report values in U.S. dollars. If | 270248.50000000 | | | | |

value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

0.058080653014

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | ABS-collateralized bond/debt obligation | | | | |
|--|---|--|--|--|--|
| (e.g., money market fund, liquidity pool, or other cash management vehicle), | | | | | |
| repurchase agreement, equity-common, | | | | | |
| equity-preferred, debt, derivative- commodity, derivative-credit, derivative- | | | | | |
| equity, derivative-foreign exchange, | | | | | |
| derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage | | | | | |
| backed security, ABS-asset backed | | | | | |
| commercial paper, ABS-collateralized bond/debt obligation, ABS-other, | | | | | |
| commodity, real estate, other). If "other," | | | | | |
| provide a brief description. | | | | | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. | Corporate | | | | |
| government sponsored entity, municipal, | | | | | |
| non-U.S. sovereign, private fund, registered fund, other). If "other," provide | | | | | |
| a brief description. | | | | | |
| Item C.5. Country of investment or issuer | · | | | | |
| Report the ISO country code that | CAYMAN ISLANDS | | | | |
| corresponds to the country where the issuer is organized. | | | | | |
| If different from the country where the | | | | | |
| issuer is organized, also report the ISO country code that corresponds to the | | | | | |
| country of investment or issuer based on | | | | | |
| the concentrations of the risk and economic exposure of the investments. | | | | | |
| Item C.6. Is the investment a Restricted S | ecurity? | | | | |
| Is the investment a Restricted Security? | ◎ Yes [®] No | | | | |
| Item C.7. | | | | | |
| a. Liquidity classification information. For po each portfolio investment among the followi classifications, indicate the percentage amo | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity wint attributable to each classification | | | | |
| i. Highly Liquid Investments | | | | | |
| ii. Moderately Liquid Investments | | | | | |
| iii. Less Liquid Investments | | | | | |
| | | | | | |
| iv. Illiquid Investments | | | | | |
| Category. | N/A | | | | |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is | | | | |
| following circumstances: (1) if portions of th | te to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to | | | | |

liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely

|) | 1 | \odot | 2 | ۲ | 3 | \bigcirc | N/A |
|---|---|---------|---|---|---|------------|-----|
| | | | | | | | |

2030-08-14

Floating

reflects the coupon type among the following (fixed, floating, variable, none).

.. . .

| II. Annualized rate. | 16.76000000 |
|---|-----------------------|
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ම No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | | |
|---|-------------------------------|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | ◎ Yes ◎ No | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. | | | |
| | | | |

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No | |
|--|---------|--|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No | |
| | | |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

a. Name of issuer (if any).

SYMBOL BIDCO I LIMITED GBP TERM LOAN B

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a

N/A

series trust, report the LEI of the series.

| , I | |
|--|--|
| c. Title of the issue or description of the investment. | SYMBOL BIDCO I LIMITED GBP TERM LOAN B |
| d. CUSIP (if any). | 00000000 |
| 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 | 935ZRVII8 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 571429.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 739343.53000000 | |
| Exchange rate. | 0.77288700 | |
| Percentage value compared to net assets of the Fund. | 0.158896552708 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes

Corporate

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

Loan

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

ŀ

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ® 3 © N/A |
|---|---|
| tem C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2026-09-27 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | None |
| ii. Annualized rate. | 0.0000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the | Repurchase Reverse repurchase |
|---|-------------------------------|
| transaction (repurchase, reverse | |
| repurchase). Select "repurchase | |
| agreement" if the Fund is the cash lender | |
| and receives collateral. Select "reverse | |
| repurchase agreement" if the Fund is the | |
| cash borrower and posts collateral. | |

b. Counterparty.

| i. Cleared by central counterparty? [Y/N] If | Yes |
|--|-----|
| Y, provide the name of the central | |
| counterparty. | |

ii. If N, provide the name and LEI (if any) of counterparty.

| c. Tri-party? | Yes No |
|---------------------|--------|
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| a la any partian of this investment on loop | |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Differential Brands Group Inc. |
|--|---|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Differential Brands Group Inc. |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | x. |
| 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 | 933WBR902 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 3125.0000000 |
| 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. | 16004.96000000 |

Exchange rate.

| Percentage value compared to net assets | 1 |
|---|---|
| of the Fund. | |

| 0.003439717623 |
|----------------|
|----------------|

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Equity-common

Corporate

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| | | _ |
|-----------|-----|---|
| Category. | N/A | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

| b. | Coupon. |
|----|---------|
|----|---------|

| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
|---|--|
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | ◎ Yes ◎ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes ◎ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [©] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◯ Yes ◉ No |

issuer are

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

a. Name of issuer (if any).

Goldman Sachs Bank USA

| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | KD3XUN7C6T14HNAYLU02 | | |
|--|--|--|--|
| c. Title of the issue or description of the investment. | Long: SP9U1R3Q CDS USD R V 00MEVENT SP9U1R3Q_FEE CDX / Short: SP9U1R3Q CDS USD P F 5.00000 SP9U1R3Q_PRO CDX | | |
| d. CUSIP (if any). | 00000000 | | |
| At least one of the following other identifier | S: | | |
| 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 | 99S17J895 | | |
| Description of other unique identifier. | Internal Identifier | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is expre the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |
| Balance | 4103000.0000000 | | |
| Units | Other units | | |
| Description of other units. | Notional Amount | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | -247392.52000000 | | |
| Exchange rate. | | | |
| | | | |

Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

-0.05316854344

Derivative-credit

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

| i. | Highly | Liquid | Investments |
|----|--------|--------|-------------|
|----|--------|--------|-------------|

| ii | Moderately | / Lia | uid | Invest | ments |
|----|------------|-------|-----|--------|-------|
| | moderator | | uiu | 111000 | |

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 | | |
|---|--------|--|--|
| Item C.9. For debt securities | | | |
| For debt securities, also provide: | | | |
| a. Maturity date. | | | |
| b. Coupon. | | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | | |
| ii. Annualized rate. | | | |
| c. Currently in default? [Y/N] | Yes No | | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | Yes No | | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes No | | |
| f. For convertible securities, also provide: | | | |
| i. Mandatory convertible? [Y/N] | Yes No | | |
| ii. Contingent convertible? [Y/N] | Yes No | | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, | | | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the | O R |
|---|-----|
| transaction (repurchase, reverse | |
| repurchase) Select "repurchase | |
| agreement" if the Fund is the cash lender | |
| and receives collateral. Select "reverse | |

Repurchase <a>

| b. Counterparty. | | | | |
|--|---|--|--|--|
| i. Cleared by central counterparty? [Y/N] If | | | | |
| ii. If N, provide the name and LEI (if any) of | ounterparty. | | | |
| c. Tri-party? | ◎ Yes ◎ No | | | |
| d. Repurchase rate. | | | | |
| e. Maturity date. | | | | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | | | |
| Item C.11. For derivatives, also provide: | | | | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Swap | | | |
| b. Counterparty. i. Provide the name and LEI (if any) of count | erparty (including a central counterparty). | | | |
| Counterparty Record: 1 | | | | |
| Name of counterparty. | Goldman Sachs Bank USA | | | |
| LEI (if any) of counterparty. | KD3XUN7C6T14HNAYLU02 | | | |
| 2. If the reference instrument is an index or custom basket, and if the index's or custom basket's components are publicly available on a website and are updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (ii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | | | | |
| If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket. An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly. | | | | |
| Index name. | Markit CDX.NA.HY.31.V5 | | | |
| Index identifier, if any. | 2165BRSA9 | | | |
| • | s are not publicly available in that manner, and the notional amount of the derivative represents 1% or less | | | |
| Narrative description. | | | | |
| Custom swap Flag | ● Yes ◎ No | | | |
| 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. | | | | |
| Receipts: fixed, floating or other. | ◎ Fixed ◎ Floating ● Other | | | |
| Description of Other Receipts | buy protection | | | |
| 2. Description and terms of payments to be Payments: Reference Asset, Instrument or I | | | | |
| Payments: fixed, floating or other. | ● Fixed ◎ Floating ◎ Other | | | |
| Payments: Fixed rate. | 5.0000000 | | | |
| <u></u> | | | | |
| Payments: Base currency | United States Dollar | | | |

repurchase agreement" if the Fund is the cash borrower and posts collateral.

| Payments: Amount | -22298.92000000 |
|--|-----------------------|
| ii. Termination or maturity date. | 2023-12-20 |
| iii. Upfront payments or receipts | <u> </u> |
| Upfront payments. | 0.0000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | -230692.33000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 4103000.0000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -16700.19000000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◯ Yes ◉ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [●] No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | | |
|---|---|--|
| a. Name of issuer (if any). | Premise Health Holding 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. | Premise Health Holding Corp. 2018 Revolver | |
| d. CUSIP (if any). | 00000000 | |
| 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 | LX174581 | |
| Description of other unique identifier. | LoanX ID | |
| Item C.2. Amount of each investment. | | |
| Balance Indicate whether amount is expres | seed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | |
|---------|--|
| | |

1000.00000000 Principal amount

Units

| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
|---|---|--|
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 992.5000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.000213303859 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Long Short N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | e instrument among each of the following: |
| Asset type (short-term investment vehicle | Loan | |

| (e.g., money market fund, liquidity pool, other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | , |
|---|-----------|
| Issuer type (corporate, U.S. Treasury, | Corporate |

U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Description of other units.

Item C.5. Country of investment or issuer.

| Report the ISO country code that |
|--------------------------------------|
| corresponds to the country where the |
| issuer is organized. |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Orego No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

| iii. Less Liquid I | nvestments |
|--------------------|------------|
|--------------------|------------|

iv. Illiquid Investments

Category.

| b. | f attributing multiple classification categories to the holding | g, indicate which of the three circumstanc | es listed in the Instructions to Item C.7 is |
|----|---|--|--|
| ap | plicable. | - | |

N/A

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value \bigcirc 1 \bigcirc 2 \circledast 3 \bigcirc N/A hierarchy in which the fair value

UNITED STATES OF AMERICA

| measurements fall pursuant to U.S. |
|---|
| Generally Accepted Accounting Principles |
| 7(ASC 820, Fair Value Measurement). |
| [1/2/3] Report "N/A" if the investment does |
| not have a level associated with it (i.e., |
| net asset value used as the practical |
| expedient). |
| 1 / |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2023-07-10 |
|---|------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 5.84000000 |
| c. Currently in default? [Y/N] | ◎ Yes 	 No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ℗ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. | | |

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan O Yes O No

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | TCI-Symphony 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. | N/A |
| c. Title of the issue or description of the investment. | TCI-Symphony CLO 2017-1 Ltd |
| d. CUSIP (if any). | 87232RAA5 |
| At least one of the following other identifiers | : |
| Identifier. | ISIN |
| ISIN | US87232RAA59 |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 200000.0000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1841176.0000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.395697679710 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | ● Long [©] Short [©] N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-collateralized bond/debt obligation |
| Issuer type (corporate U.S. Treasury | Corporate |

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

·····

Item C.5. Country of investment or issuer.

_

CAYMAN ISLANDS

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

2030-07-15

Floating

8.45000000

Yes In No

Yes I No

Yes In No

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

ii. Contingent convertible? [Y/N] O Yes No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

| v. Delta (if applicable). | |
|---|---|
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ● Yes ● No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a Does any amount of this investment | |

| represent reinvestment of cash collateral received for loaned securities? | ○ res 	 No |
|--|------------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes ● No |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | | | |
|---|-------------------------------------|--|--|
| a. Name of issuer (if any). | Acrisure LLC / Acrisure Finance Inc | | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | | |
| c. Title of the issue or description of the investment. | Acrisure LLC / Acrisure Finance Inc | | |
| d. CUSIP (if any). | 00489LAC7 | | |
| At least one of the following other identifiers: | | | |
| ldentifier. | ISIN | | |
| ISIN | US00489LAC72 | | |
| Item C.2. Amount of each investment. | | | |

cn investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2190000.00000000 | |
|--|----------------------|--|
| | | |
| Units | Principal amount | |
| | | |
| Description of other units. | | |
| Currency. Indicate the currency in which | United States Dollar | |

| the investment is denominated. | | |
|---|-----------------|--|
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the | 2323480.5000000 | |
| exchange rate used to calculate value. | | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.499352502261 | |

Debt

Corporate

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does

UNITED STATES OF AMERICA

| not have a level associated with it (i.e., net asset value used as the practical expedient). | |
|--|-----------------------|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2024-02-15 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 8.13000000 |
| c. Currently in default? [Y/N] | O Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in | Yes I No |

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

| i. Mandatory convertible? [Y/N] | Yes No |
|-----------------------------------|--------|
| ii. Contingent convertible? [Y/N] | Yes |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are a securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes ● No |

| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes ® No |
|--|------------|
|--|------------|

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| item c. i. identification of investment. | |
|---|---|
| a. Name of issuer (if any). | SRS Distribution Inc. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | SRS Distribution Inc 2019 Incremental Term Loan B |
| d. CUSIP (if any). | 78466YAM0 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US78466YAM03 |

Item C.2. Amount of each investment.

Itom C.1. Identification of investment

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 250000.0000000 | |
|---|--------------------------------------|---|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2481250.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.533259649149 | |
| tere C. 2. Indiante nevelt nuclile encourth | fellowing of a size (long about N/A) | Tau dawiwatiwaa waawawa NI/A ta thia Itawa awal waawawal ta tha |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Loan

Corporate

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

If different from the country where the

issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Oracle Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

| i. | Highly | Liquid | Investments |
|----|--------|--------|-------------|
|----|--------|--------|-------------|

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Categ | orv. |
|-------|------|
| | |

N/A

2025-05-23

Floating

6.51000000

Yes

Yes
No

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. | Maturity | date. |
|----|----------|-------|
|----|----------|-------|

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| | |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes In No |
| a la any partian of this investment on lean | A X A NI. |

c. Is any portion of this investment on loan $$\odot$$ Yes ${\ensuremath{\overline{ \bullet}}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Hama 0 4 | I de stiffe e tie se | of the continue of the | |
|-----------|----------------------|------------------------|--|
| Item C.1. | Identification | of investment. | |

| a. Name of issuer (if any). | SFE INTERMEDIATE HOLDCO LLC 2018 1ST LIEN TERM LOAN |
|---|--|
| b. LEI (if any) of 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. | SFE INTERMEDIATE HOLDCO LLC 2018 1ST LIEN TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| 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 | LX175847 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1979010.0000000 |

| Balance | 1979010.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |

| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1979010.00000000 | |
|---|------------------|--|
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.425320374111 | _ |
| Item C.3. Indicate payoff profile among th relevant payoff profile guestion in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Loan |
|--|
| |
| |
| |
| |
| |
| |
| |
| |
| Corporate |
| |
| |
| |
| |
| UNITED STATES OF AMERICA |
| |
| |
| |
| |
| |
| ecurity? |
| ◎ Yes ◎ No |
| |
| rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for |
| ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| |
| |
| |
| |
| |

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

| net asset | value | used | as | the | practical |
|-----------|-------|------|----|-----|-----------|
| expedient |). | | | | |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2024-07-31 |
|---|-----------------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 6.88000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ℗ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes |
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|---|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset | Yes No |

and received for loaned securities?

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | SIGMA ELECTRIC MANUFACTURING 2017 TERM LOAN A2 |
|---|--|
| b. LEI (if any) of 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. | SIGMA ELECTRIC MANUFACTURING 2017 TERM LOAN A2 |
| d. CUSIP (if any). | 00000000 |
| 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 | LX169469 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 359677.71000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 359677.71000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.077300396752 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
|---|-----------|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund | Corporate |

no registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the UNITED STATES OF AMERICA

issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Yes I No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value 1 2 3 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2023-10-31 |
|---|---|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 6.8500000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes [●] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | | |
|---|-------------------------------|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | Yes No | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| - | |
|--|------------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes In No |
| c. Is any portion of this investment on loan | 🔍 Ves 🔍 No |

of this investment on loan 🛛 🔍 Yes 🖲 No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Wand NewCo 3, Inc. | |
|---|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300Y3VZEWMSQW8494 | |
| c. Title of the issue or description of the investment. | Wand NewCo 3, Inc. 2019 1st Lien Term Loan | |
| d. CUSIP (if any). | 93369PAB0 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | ۲۲ | |

ISIN

US93369PAB04

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2509620.5000000 | |
|---|----------------------|--|
| 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. | 2517776.77000000 |
|---|--|
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.541109826501 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | Iong Short N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ○ Yes ◎ No |
| Item C.7. | |
| a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

| net asset | value | used | as | the | practical |
|-----------|-------|------|----|-----|-----------|
| expedient |). | | | | |

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2026-02-05 | |
|---|-----------------------|--|
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 5.2900000 | |
| c. Currently in default? [Y/N] | ◎ Yes [●] No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes No | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| | | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes In Not State |
|---|------------------|
| b. Does any portion of this investment | Yes In No |

represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 | | |
| 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 | 1650000.00000000 | |
|---|--|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1443750.00000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.310284581746 | |
| tom C 3 Indicate navoff profile among th | a following categories (long short N/Λ) | For derivatives, respond N/A to this Item and respond to the |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

ABS-collateralized bond/debt obligation

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO

Corporate

CAYMAN ISLANDS

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes In No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

2031-07-22

Floating

11.8000000

Yes In No

Yes I No

Yes In No

Yes

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value | 🔍 1 🔍 2 🖲 3 🔍 N/A |
|---|-------------------|
| hierarchy in which the fair value | |
| measurements fall pursuant to U.S. | |
| Generally Accepted Accounting Principles | |
| 7(ASC 820, Fair Value Measurement). | |
| [1/2/3] Report "N/A" if the investment does | |
| not have a level associated with it (i.e., | |
| net asset value used as the practical | |
| expedient). | |

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

ii. Annualized rate.

b. Coupon.

i. Select the category that most closely

| reflects the coupon type among the |
|--|
| following (fixed, floating, variable, none). |
| |

| c. Currently | in | default? | [Y/N] | |
|--------------|----|----------|-------|--|

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N] Yes

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available)

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

a. Select the category that reflects the

| transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | | |
|---|-------------------------------|--|--|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | ◎ Yes ◎ No | | |
| d. Repurchase rate. | | | |
| e. Maturity date. | | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
|--|----------|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes I No |
| - In any montion of their investment on loop | |

c. Is any portion of this investment on loan $\hfill \mbox{ } \hfill \ensuremath{\mathsf{S}}\ens$

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | MH Sub I, 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. | MH Sub I, LLC 2017 1st Lien Term Loan | |
| d. CUSIP (if any). | 45567YAJ4 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| ISIN | LIS45567YA.147 | |
| | US45567YAJ47 | |

Item C.2. Amount of each investment.

exchange rate used to calculate value.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1070745.17000000 | |
|---|----------------------|--|
| 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 | 1042466.79000000 | |

Percentage value compared to net assets of the Fund.

0.224042508689

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | Loan |
|--|--|
| (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes No |
| Item C.7. | |
| a. Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amo- | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity punt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| | |

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value ◎ 1 ◎ 2 ◎ 3 ◎ N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient)

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2024-09-13 |
|---|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 5.54000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse re | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are escurities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | © Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Sequa Mezzanine Holdings L.L.C. | | |
|---|--|--|--|
| b. LEI (if any) of 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. | Sequa Mezzanine Holdings L.L.C. 1st Lien Term Loan | | |
| d. CUSIP (if any). | 81733HAB2 | | |
| At least one of the following other identifiers: | | | |
| Identifier. | ISIN | | |
| | | | |
| ISIN | US81733HAB24 | | |
| | L | | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 386767.58000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 381128.51000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.081910511042 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

UNITED STATES OF AMERICA

Loan

Corporate

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

| Category. N/A | |
|---------------|--|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2021-11-28 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 7.19000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes In Note that the second |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes |
| ii. Contingent convertible? [Y/N] | Yes |
| iii. Description of the reference instrument, | including the name of issuer, title of issue, a |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the | \bigcirc |
|---|------------|
| transaction (repurchase, reverse | |
| repurchase). Select "repurchase | |
| agreement" if the Fund is the cash lender | |
| and receives collateral. Select "reverse | |

Repurchase <a>

 Reverse repurchase

| repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|---|------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | 🔍 Yes 🔍 No |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| Item C.11. For derivatives, also provide |
|--|
| Item C.12. Securities lending. |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes In No |
| | |

c. Is any portion of this investment on loan $$$\odot$$ Yes $$$\odot$$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Elemica Parent, Inc. |
|---|---|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Elemica Parent, Inc. 2019 Delayed Draw Term Loan |
| d. CUSIP (if any). | 00000000 |
| 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 | LX182648 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | ed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 561537.95000000 |
| Units | Principal amount |

Description of other units.

Currency. Indicate the currency in which the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

| United States Dollar | _ |
|----------------------|---|
| | |

555922.57000000

Percentage value compared to net assets of the Fund.

0.119476503630

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | Loan |
|--|---|
| (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the | |
| issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [●] No |
| Item C.7. | |
| | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification |

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2025-09-18 |
|---|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 1.0000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | Yes No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | © Yes [®] No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Canopy Bidco 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. | CANOPY BIDCO LIMITED GBP CAPEX FACILITY |
| d. CUSIP (if any). | 00000000 |
| 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 | 963LYNII4 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 500000.0000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 646925.1000000 |
| Exchange rate. | 0.77288700 |
| Percentage value compared to net assets of the Fund. | 0.139034378580 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Loan

Corporate

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

| i | Highly | Liquid | Investments |
|----|--------|--------|-------------|
| ١. | INGINY | Liguiu | Investments |

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ® 3 © N/A |
|---|-------------------|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2024-12-18 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 8.01000000 |
| c. Currently in default? [Y/N] | Yes |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | Yes No |
| e. Is any portion of the interest paid in | Yes |

kind? [Y/N] Enter "N" if the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the | Repurchase Reverse repurchase |
|--|-------------------------------|
| transaction (repurchase, reverse | |

| repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f Provide the following information concerni | ng the securities subject to the repurchase agreement (i |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | SOS SECURITY HOLDINGS LLC TERM LOAN | | | | |
|---|--|--|--|--|--|
| b. LEI (if any) of 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. | SOS SECURITY HOLDINGS LLC TERM LOAN | | | | |
| d. CUSIP (if any). | 00000000 | | | | |
| 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 | 934BSGII4 | | | | |
| Description of other unique identifier. | Internal Identifier | | | | |
| Item C.2. Amount of each investment. | | | | | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | | | |
| Balance | 2143880.6000000 | | | | |
| 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

| 2122441.79000000 |
|------------------|
|------------------|

| currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | |
|---|----------------|
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.456146121622 |

Loan

Corporate

UNITED STATES OF AMERICA

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?

| For debt securities, also provide: | | |
|---|--|---|
| a. Maturity date. | 2025-04-30 | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 8.36000000 | |
| c. Currently in default? [Y/N] | ◎ Yes [®] No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not a | I currency in which denominated, as well as CUSIP of vailable), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse rep | burchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ng the securities subject to the repurchase ag securities may be aggregated in responding | reement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
| a. Does any amount of this investment | ◎ Yes ● No | |

Yes In No

Yes In No

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities

in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

- lt

| Item C.1. Identification of investment. | | |
|--|--|--|
| a. Name of issuer (if any). | COMPREHENSIVE EYECARE PARTNERS TERM LOAN | |
| b. LEI (if any) of 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. | COMPREHENSIVE EYECARE PARTNERS TERM LOAN | |
| d. CUSIP (if any). | 00000000 | |
| At least one of the following other identifiers | c l | |
| 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 | LX171621 | |
| Description of other unique identifier. | LoanX ID | |
| Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | |
| Balance | 568234.0000000 | |
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 562551.6600000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.120901199330 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. | |
| Payoff profile. | ● Long [©] Short [©] N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: | |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, | Loan | |

a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that

commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide

corresponds to the country where the issuer'is organized.

UNITED STATES OF AMERICA

Corporate

| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | | | |
|---|---|---|---|-----|
| Item C.6. Is the investment a Restricted S | ecurity? | | | |
| Is the investment a Restricted Security? | Yes Incompare Notes N | | | |
| Item C.7. | | | | |
| Liquidity classification information. For po each portfolio investment among the following classifications, indicate the percentage among | ng categories as specified in rule 2 | 22e-4 [17 CFR 270.22e-4]. 🗟 | | |
| i. Highly Liquid Investments | | | | |
| ii. Moderately Liquid Investments | | | | |
| iii. Less Liquid Investments | | | | |
| iv. Illiquid Investments | | | | |
| Category. | N/A | | | |
| b. If attributing multiple classification catego applicable. | | of the three circumstances lis | sted in the Instructions to Item C.7 is | |
| Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each p | e position have differing liquidity fe views; or (3) if the fund chooses to ing it on the sizes it would reasona | atures that justify treating the classify the position through | e portions separately; (2) if a fund has evaluation of how long it would take to | ie |
| Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Value net asset value used as the practical expo | ue Measurement). [1/2/3] Report | | | э., |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ℗ 3 © N/A | | | |
| Item C.9. For debt securities | | | | |
| For debt securities, also provide: | | | | |
| a. Maturity date. | 2024-02-14 | | | |
| b. Coupon. | | | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | | | |
| ii. Annualized rate. | 6.6000000 | | | |
| c. Currently in default? [Y/N] | Yes I No | | | |
| d. Are there any interest payments in | ◎ Yes No | | | |

arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

| | | _ |
|--|--|---|

Yes In No

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni | ng the securities subject to the repurchase ag |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | IRB Holding 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. | 549300HVW4WNWYBXN830 | |
| c. Title of the issue or description of the investment. | IRB Holding Corp | |
| d. CUSIP (if any). | 44988MAA3 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| | · | |
| ISIN | US44988MAA36 | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2795000.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If | 2843912.50000000 | |

| currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | |
|---|----------------|
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.611201524216 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, o other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | |
|--|-----------|
| Issuer type (corporate, U.S. Treasury, | Corporate |

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

| Report the ISO country code that |
|--------------------------------------|
| corresponds to the country where the |
| issuer is organized. |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

er.

UNITED STATES OF AMERICA

Item C.9. For debt securities

represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?

| For debt securities, also provide: | |
|---|---|
| a. Maturity date. | 2026-02-15 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 6.7500000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | burchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment | ◎ Yes [®] No |

Yes In No

Yes In No

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities

in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

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| Item C.1. Identification of investment. | | | |
|--|---|--|--|
| a. Name of issuer (if any). | Olympia Acquisition, Inc | | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | | |
| c. Title of the issue or description of the investment. | Olympia Acquisition, Inc Revolver | | |
| d. CUSIP (if any). | 00000000 | | |
| At least one of the following other identifiers | κ. | | |
| 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 | LX182948 | | |
| Description of other unique identifier. | LoanX ID | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is expres the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |
| Balance | 640538.74000000 | | |
| Units | Principal amount | | |
| Description of other units. | | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 624525.27000000 | | |
| Exchange rate. | | | |
| Percentage value compared to net assets of the Fund. | 0.134220302817 | | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. | | |
| Payoff profile. | ● Long [©] Short [©] N/A | | |
| Item C.4. Asset and issuer type. Select th | e category that most closely identifies the instrument among each of the following: | | |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity derivative-credit derivative- | Loan | | |

equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer'is organized.

UNITED STATES OF AMERICA

Corporate

| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | | | | |
|--|---|--|--|--|--|
| Item C.6. Is the investment a Restricted Se | ecurity? | | | | |
| Is the investment a Restricted Security? | Yes | | | | |
| Item C.7. | | | | | |
| a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo | ng categories as specified in r | ule 22e-4 [17 (| t investment compar CFR 270.22e-4]. For | ies, provide the liqu portfolio investmen | idity classification(s) for s with multiple liquidity |
| i. Highly Liquid Investments | | | | | |
| ii. Moderately Liquid Investments | | | | | |
| iii. Less Liquid Investments | | | | | |
| iv. Illiquid Investments | | | | | |
| Category. | N/A | | | | |
| b. If attributing multiple classification catego applicable. Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than basi reasonably anticipated trade size for each p Item C.8. Indicate the level within the fair. | e to indicate the percentage a e position have differing liquidi views; or (3) if the fund choose ing it on the sizes it would reas ortion of the position. value hierarchy in which the | mount of a hole ty features that to classify the sonably anticip fair value me | ding attributable to rr t justify treating the p ne position through e nated trading). In (1) a nasurements fall pur | nultiple classification portions separately; valuation of how lor and (2), a fund wou rsuant to U.S. Gen | n categories only in the (2) if a fund has ng it would take to Id classify using the erally Accepted |
| Accounting Principles (ASC 820, Fair Value net asset value used as the practical expe | ue Measurement). [1/2/3] Rep edient). | oort "N/A" if tl | he investment does | not have a level a | ssociated with it (i.e., |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ● 3 © N/A | | | | |
| Item C.9. For debt securities | | | | | |
| For debt securities, also provide: | | | | | |
| a. Maturity date. | 2024-09-24 |] | | | |
| b. Coupon. | | | | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |] | | | |
| ii. Annualized rate. | 0.5000000 | | | | |

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Yes

Yes

Yes I No

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f Provide the following information concerni | ng the securities subject to the repurchase ag |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | CREATION HOLDINGS INC TERM LOAN |
|---|--|
| b. LEI (if any) of 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. | CREATION HOLDINGS INC TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| 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 | 935YNBII9 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2396405.04000000 | |
|-----------------------------|------------------|--|
| Units | Principal amount | |
| Description of other units. | | |

| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
|---|--|--|
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2372440.99000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.509874881594 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | N/A). For derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | Long Short N/A | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifi | es the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | |
| Item C.5. Country of investment or issuer. | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | |
| Item C.6. Is the investment a Restricted Se | ecurity? | |
| Is the investment a Restricted Security? | ◎ Yes [®] No | |
| Item C.7. | | |
| a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo | ng categories as specified in rule 22e-4 | ement investment companies, provide the liquidity classification(s) for [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. | N/A | |
| applicable. | 0 | e three circumstances listed in the Instructions to Item C.7 is a holding attributable to multiple classification categories only in the |

following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

| For debt securities, also provide: | |
|---|---|
| a. Maturity date. | 2025-08-15 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 7.6400000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [●] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse re | burchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f Descripte the following information as a second | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment | Yes In No |
|---|-----------|
| represent reinvestment of cash collateral | |
| received for loaned securities? | |
| | |

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? Yes In No

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | RSK Group 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. | RSK GROUP LIMITED GBP ACQUISITION TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | S. |
| 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 | LX177084 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expresent the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 503567.0600000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound |
| Makes Demonstration in LLO, dellares If | |

| value. Report values in U.S. dollars. If |
|--|
| currency of investment is not |
| denominated in U.S. dollars, provide the |
| exchange rate used to calculate value. |
| |

Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Exchange rate.

| | Long | 0 | Short | 0 | N/A |
|--|------|---|-------|---|-----|
|--|------|---|-------|---|-----|

651540.34000000

0.77288700

0.140026266242

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity real estate other) if "other commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

Loan

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2025-10-27 |
|---|---|
| o. Coupon. | |
| . Select the category that most closely reflects the coupon type among the ollowing (fixed, floating, variable, none). | Floating |
| i. Annualized rate. | 7.77000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ℗ No |
| . For convertible securities, also provide: | |
| . Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| i. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| ii Description of the reference instrument i | ncluding the name of issuer, title of issue, and cu |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

| - | | | | | | |
|---|--------|---------|----------|-------------|----------|--|
| | INITED | KINGDOM | OF GREAT | BRITAIN AND | NORTHERN | |
| | | | | | | |

| available). | |
|-------------|---------------------------------------|
| | indicate the type of identifier used. |

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase ag |

I. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| Item | C.11. | For derivatives, also | provide |
|------|-------|-----------------------|---------|
| ltem | C.12. | Securities lending. | |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Invoice Cloud, Inc. |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Invoice Cloud, Inc. Term Loan |
| d. CUSIP (if any). | 00000000 |
| 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 | LX178626 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

2595546.56000000

| Units | Principal amount | |
|---|----------------------|--|
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2595546.56000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.557823777505 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | Loan |
|--|-----------|
| (e.g., money market fund, liquidity pool, or | |
| other cash management vehicle), | |
| repurchase agreement, equity-common, | |
| equity-preferred, debt, derivative- | |
| commodity, derivative-credit, derivative- | |
| equity, derivative-foreign exchange, | |
| derivative-interest rate, derivatives-other, | |
| structured note, loan, ABS-mortgage | |
| backed security, ABS-asset backed | |
| commercial paper, ABS-collateralized | |
| bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," | |
| provide a brief description. | |
| | |
| Issuer type (corporate, U.S. Treasury, | Corporate |
| | |

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | |
|-----------|--|
| | |

b.

| b. If attributing | multiple classification | categories to the ho | olding, indicate whic | h of the three circur | mstances listed in the | Instructions to Item C | .7 is |
|-------------------|-------------------------|----------------------|-----------------------|-----------------------|------------------------|------------------------|-------|
| applicable. | | - | - | | | | |

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trading. reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

UNITED STATES OF AMERICA

N/A

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ● 3 ○ N/A |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2024-02-11 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 8.6800000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment | ◎ Yes [®] No |
| represent reinvestment of cash collateral received for loaned securities? | |

 b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 XXXVII Ltd |
| d. CUSIP (if any). | 55817FAA1 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | US55817FAA12 |
| | |

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 100000.0000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 942840.0000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.202631144626 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

ABS-collateralized bond/debt obligation

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

Item C.5. Country of investment or issuer.

| Report the ISO country code that |
|--------------------------------------|
| corresponds to the country where the |
| issuer is organized. |

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| - | |
|-----------|-----|
| Category. | N/A |
| | |

CAYMAN ISLANDS

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2032-07-15 |
|---|---|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Variable |
| ii. Annualized rate. | 8.85000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes ® No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| | a shudin a day wanta of issues didly of issues, and a |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

| available). | |
|---|-----|
| If other identifier provided, indicate the type of identifier use | ed. |

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |

| Item C.11. For derivatives, also provide: |
|---|
| Item C.12. Securities lending. |
| a Does any amount of this investment |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No | |
|--|---------|--|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No | |
| | | |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 XXVII Ltd | | |
| d. CUSIP (if any). | 55820XAB5 | | |
| At least one of the following other identifiers: | | | |
| Identifier. | ISIN | | |
| ISIN | US55820XAB55 | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | | |
| | | | |

| Balance | 250000.0000000 |
|-----------------------------|------------------|
| Units | Principal amount |
| Description of other units. | |

| Description | of | other | units. |
|-------------|----|-------|--------|
|-------------|----|-------|--------|

| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
|---|----------------------|--|
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 205448.75000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.044154167594 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle ABS-collateralized bond/debt obligation (e.g., money market fund, liquidity pool, or other cash management vehicle) repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes
No

Item C 7

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S.

○ 1 ○ 2 ● 3 ○ N/A

CAYMAN ISLANDS

N/A

Corporate

Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2047-01-20 |
|---|---|
| b. Coupon. | |
| Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Variable |
| ii. Annualized rate. | 12.55000000 |
| c. Currently in default? [Y/N] | ◎ Yes ● No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not |

available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes [®] No |

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | Olympia Acquisition, Inc |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Olympia Acquisition, Inc Delayed Draw Term Loan |
| d. CUSIP (if any). | 00000000 |
| 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 | LX182947 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 2425161.0400000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |

| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 2400909.43000000 |
|---|------------------|
| Exchange rate. | |

Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

. . . .

| Long | Short | 0 | N/A |
|------|-------|---|-----|
|------|-------|---|-----|

0.515993197090

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

Loan

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? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2026-09-24 |
|---|---|
| b. Coupon. | |
| . Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | None |
| i. Annualized rate. | 0.0000000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| . Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| i. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| ii Desemintism of the meteromous instrument i | naluding the name of issuer title of issue, and a |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

| available). | |
|-------------|---------------------------------------|
| | indicate the type of identifier used. |

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase ag |

1. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| Item | C.11. | For deriva | tives, | also | provide: |
|------|-------|------------|--------|------|----------|
| ltem | C.12. | Securities | lendi | ng. | |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes In No |
|--|-----------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes In No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Laboratories Bidco 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. | LABORATORIES BIDCO LLC REVOLVER |
| d. CUSIP (if any). | 00000000 |
| 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 | LX183223 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

513489.19000000

| 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. | 506428.71000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.108839494695 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle | Loan |
|--|-----------|
| (e.g., money market fund, liquidity pool, or | |
| other cash management vehicle), | |
| repurchase agreement, equity-common, | |
| equity-preferred, debt, derivative- | |
| commodity, derivative-credit, derivative- | |
| equity, derivative-foreign exchange, | |
| derivative-interest rate, derivatives-other, | |
| structured note, loan, ABS-mortgage | |
| backed security, ABS-asset backed | |
| commercial paper, ABS-collateralized | |
| bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," | |
| provide a brief description. | |
| , , | |
| Issuer type (corporate, U.S. Treasury, | Corporate |
| U.S. government agency, U.S. | |

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

UNITED STATES OF AMERICA

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ● 3 ○ N/A |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2024-06-25 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 0.5000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerning subject to the repurchase agreement, those | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◎ Yes [®] No |

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|--|
| a. Name of issuer (if any). | GB AUTO SERVICE INC. TERM LOAN |
| b. LEI (if any) of 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. | GB AUTO SERVICE INC. TERM LOAN |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | |
| ldentifier. | 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 | LX176466 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 1209999.99000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1209999.99000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.260048028267 |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

| Issuer type (corporate, U.S. Treasury, |
|---|
| U.S. government agency, U.S. |
| government sponsored entity, municipal, |

| Loan | | | |
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| | | | |
| Corporate | | | |

| non-U.S. sovereign, private fund, |
|--|
| registered fund, other). If "other," provide |
| a brief description. |

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED STATES OF AMERICA

| If different from the country where the |
|--|
| issuer is organized, also report the ISO |
| country code that corresponds to the |
| country of investment or issuer based on |
| the concentrations of the risk and |
| economic exposure of the investments. |

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Oracle Yes I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ⊛ 3 © N/A |
|---|-----------------------|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2024-10-19 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 7.8000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◯ Yes ◉ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ම No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes |
| ii. Contingent convertible? [Y/N] | Yes |
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

| v. Delta (if applicable). | |
|---------------------------|---|
| | 1 |

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|-------------------------------|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | Yes No |
| d. Repurchase rate. | |
| | |
| e. Maturity date. | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 Strategies |
|---|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 5493007AYUHLOG0AMH17 |
| c. Title of the issue or description of the investment. | Carlyle Global Market Strategies CLO 2015-5 Ltd |
| d. CUSIP (if any). | 14311QAN7 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| | |
| ISIN | US14311QAN79 |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Palanaa | |

| Balance | 150000.0000000 | |
|---------|------------------|--|
| Units | Principal amount | |

| Description of other units. | |
|---|--|
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1354368.0000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.291074984181 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | ● Long [©] Short [©] N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | ABS-collateralized bond/debt obligation |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | CAYMAN ISLANDS |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Second | ecurity? |
| Is the investment a Restricted Security? | ◯ Yes ◉ No |
| Item C.7. | |
| | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

N/A

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ● 3 © N/A |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2032-01-20 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 8.67000000 |
| c. Currently in default? [Y/N] | © Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? m C 1 Identification of investment

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| item c. i. identification of investment. | |
|--|--|
| a. Name of issuer (if any). | Kedleston Group 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. | KEDLESTON GROUP LIMITED GBP TERM LOAN B2 |
| d. CUSIP (if any). | 00000000 |
| 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 | LX174122 |
| Description of other unique identifier. | LoanX ID |
| | |
| Item C.2. Amount of each investment. | |
| | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance. Indicate whether amount is expres | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance. Indicate whether amount is expres the number of contracts. | |
| Balance. Indicate whether amount is expres the number of contracts. Balance | 100000.0000000 |
| Balance. Indicate whether amount is express the number of contracts. Balance Units | 100000.0000000 |
| Balance. Indicate whether amount is express the number of contracts. Balance Units Description of other units. Currency. Indicate the currency in which | 1000000.00000000 Principal amount |

Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

0.278068757160

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal,

Corporate

Loan

| non-U.S. sovereign, private fund, |
|--|
| registered fund, other). If "other," provide |
| a brief description. |

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

Indicate the level within the fair value

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

○ 1 ○ 2 ● 3 ○ N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
|---|-----------------------|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2024-05-30 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 9.0000000 |
| c. Currently in default? [Y/N] | Yes |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

| v. Delta (if applicable). | |
|---------------------------|----------|
| | <u> </u> |

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| | | |
| e. Maturity date. | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | DIAMOND SPORTS GR/DIAMON | |
|---|--|--|
| b. LEI (if any) of 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. | Diamond Sports Group LLC / Diamond Sports Finance Co | |
| d. CUSIP (if any). | 25277LAC0 | |
| At least one of the following other identifiers: | | |
| Identifier. | ISIN | |
| ISIN | US25277LAC00 | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | |

| Balance | 247000.0000000 |
|---------|------------------|
| Units | Principal amount |

| Description of other units. | |
|---|--|
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 254410.0000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.054676710263 |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11. |
| Payoff profile. | Iong Short N/A |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Debt |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer. | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes 	 No |
| Item C.7. | |
| | rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liauid Investments | |

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 ● 2 © 3 © N/A |
|---|---|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2027-08-15 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 6.6300000 |
| c. Currently in default? [Y/N] | ◎ Yes [●] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ● Yes ● No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | burchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? Item C.1. Identification of investment

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| a. Name of issuer (if any). | Visolit Finco AS |
|---|---|
| b. LEI (if any) of 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. | Visolit Finco AS NOK Committed Accordion Term Loan |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifier | S: |
| 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 | 964ZLL110 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expre the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 11180679.79000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | Norway Krone |
| Value. Report values in U.S. dollars. If | 1214690.54000000 |

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

| Percentage value compared to net assets | 0 |
|---|---|
| of the Fund. | 1 |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Exchange rate.

Long Short N/A

9.20455000

.261056101233

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal,

Corporate

Loan

| non-U.S. sovereign, private fund, |
|--|
| registered fund, other). If "other," provide |
| a brief description. |

Item C.5. Country of investment or issuer.

| Report the ISO country code that corresponds to the country where the issuer is organized. | NORWAY |
|--|----------------------|
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted Se | acurity? |
| Is the investment a Restricted Security? | ◎ Yes No |
| Item C.7. | |

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ⊛ 3 © N/A |
|---|-----------------------|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2026-07-02 |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 1.75000000 |
| c. Currently in default? [Y/N] | Yes |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | Yes No |
| | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

| v. Delta (if applicable). | |
|---------------------------|--|
| | |

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|-------------------------------|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | Yes No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |

c. Is any portion of this investment on loan \bigcirc Yes \circledast No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | AVAYA HOLDINGS 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. | 549300NZS2OZN6Q63A60 |
| c. Title of the issue or description of the investment. | Avaya Holdings Corp |
| d. CUSIP (if any). | 05351XAB7 |
| At least one of the following other identifiers: | |
| Identifier. | ISIN |
| ISIN | US05351XAB73 |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 100000.00000000 |

| Balance | 100000.0000000 |
|---------|------------------|
| Units | Principal amount |

| | I | |
|---|--|--|
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 87645.29000000 | |
| - | | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.018836351272 | |
| Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C. | | or derivatives, respond N/A to this Item and respond to the |
| Payoff profile. | | |
| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the | instrument among each of the following: |
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Debt | |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate | |
| Item C.5. Country of investment or issuer. | | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA | |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | | |
| Item C.6. Is the investment a Restricted Second | ecurity? | |
| Is the investment a Restricted Security? | Yes I No | |
| Item C.7. | | |
| Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage among | ng categories as specified in rule 22e-4 [17 C | investment companies, provide the liquidity classification(s) for FR 270.22e-4]. For portfolio investments with multiple liquidity |
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

N/A

iv. Illiquid Investments

Category.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 |
|---|--|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2023-06-15 |
| b. Coupon. | 2023-00-10 |
| | |
| Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 2.25000000 |
| c. Currently in default? [Y/N] | ◎ Yes [®] No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | Yes No |
| ii. Contingent convertible? [Y/N] | ● Yes [©] No |
| iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| Reference Instrument Record: 1 | |
| Name of issuer. | Avaya Holdings Corp |
| Title of issue. | Avera Heldinge Corp |
| The of Issue. | Avaya Holdings Corp |
| Currency in which denominated. | United States Dollar |
| At least one of the following other identifiers | S: |
| Identifier. | CUSIP |
| CUSIP. | 05351X101 |
| Identifier. | ISIN (if CUSIP is not available) |
| ISIN (if CUSIP is not available). | US05351X1019 |
| iv. Conversion ratio per US\$1000 notional, currency. If there is more than one conversi | or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant on ratio, provide each conversion ratio. |
| Bond Currency Record: 1 | |
| Conversion ratio per 1000 units | 36.02950000 |

| v. Delta (if applicable). | XXXX |
|---|-----------------------------------|
| Item C.10. For repurchase and reverse rep | urchase agreements, also provide: |

United States Dollar

ISO Currency Code

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
|---|--|--|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. | |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | | |
| | | |

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No | |
|--|---------|--|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No | |
| | | |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Air Medical Buyer 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. | Air Medical Buyer Corp Warrant Call Exp 31 Dec 00 | |
| d. CUSIP (if any). | 00000000 | |
| 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 | ACI11HCZ4 | |
| Description of other unique identifier. | Internal Identifier | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. | | |
| | | |

| Balance | 121.95000000 | |
|---|----------------------|--|
| 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. | 1469.85000000 | |
|---|----------------|--|
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.000315893882 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Derivative-equity |
|---|--|
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED STATES OF AMERICA |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ○ Yes ◉ No |
| Item C.7. | |
| | ntfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| | |

Category.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

N/A

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

| net asset value used as the practical expedient). | | |
|--|--|---|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | |
| ii. Annualized rate. | | 7 |
| c. Currently in default? [Y/N] | ◎ Yes ◎ No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | Yes No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes No | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not | nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v Dalta (if applicable) | | = |
| v. Delta (if applicable). | | |
| | | |
| Item C.10. For repurchase and reverse re | | |
| | purchase agreements, also provide: | |
| Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the | | |
| Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central | Repurchase Reverse repurchase Yes No | |
| Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Repurchase Reverse repurchase Yes No | |
| Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of | Repurchase Reverse repurchase Yes No counterparty. | |
| Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? | Repurchase Reverse repurchase Yes No counterparty. | |
| Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern | Repurchase Reverse repurchase Yes No counterparty. Yes No | agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii. |
| Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern | Repurchase Reverse repurchase Yes No Yes No Yes No Ing the securities subject to the repurchase | agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii. |
| Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerns subject to the repurchase agreement, those | Repurchase Reverse repurchase Yes No Yes No Yes No Ing the securities subject to the repurchase | agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii. |
| Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerns subject to the repurchase agreement, those Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swaption, swaption, swaption, swaption, swaption, swaps, credit default swaps, and interest | Repurchase Reverse repurchase Yes No counterparty. Yes No Yes No ing the securities subject to the repurchase a securities may be aggregated in responding Warrant | agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii. |

| Name of | f counter | party. |
|---------|-----------|--------|
|---------|-----------|--------|

N/A

ſ

| LEI (if any) of counterparty. | IN/A |
|--|--|
| i. Type, selected from among the following (put, call). Respond call for warrants. | C Put Call |
| ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. | ○ Written ● Purchased |
| | rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if |
| Name of issuer. | AIR MEDICAL GROUP HOLDINGS INC |
| Title of issue. | AIR MEDICAL GROUP HOLDINGS INC |
| At least one of the following other identifiers | : |
| Identifier. | Other identifier (if CUSIP, ISIN, and ticker are not available) |
| Other identifier (if CUSIP, ISIN, and ticker are not available). | LX168664 |
| If other identifier provided, indicate the type of identifier used. | LoanX ID |
| iv. Number of shares or principal amount of | underlying reference instrument per contract. |
| Number of shares. | 1.0000000 |
| v. Exercise price or rate. | 1.0000000 |
| vi. Exercise Price Currency Code | United States Dollar |
| vii. Expiration date. | 2100-12-31 |
| viii. Delta. | XXXX |
| ix. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | 469.8500000 |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes [®] No |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Goldman Sachs International |
|---|-----------------------------|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | W22LROWP2IHZNBB6K528 |
| c. Title of the issue or description of the investment. | PURCHASED USD / SOLD EUR |
| d. CUSIP (if any). | 00000000 |
| 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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 1.0000000 | |
|---|-----------------------|--|
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | Euro Member Countries | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | -19067.13000000 | |
| Exchange rate. | 0.89492682 | |
| Percentage value compared to net assets of the Fund. | -0.00409782611 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle Derivative-foreign exchange (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury,

U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Or Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

er.

19IPKBCC2Q3

Trade Identifier

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 | |
|---|--|---|
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | | |
| ii. Annualized rate. | | |
| c. Currently in default? [Y/N] | Yes No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes ◎ No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes ◎ No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | Yes | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | vailable), ticker (if CUSIP and ISIN are not | nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | 1 |
| Item C.10. For repurchase and reverse rep | urchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |

| e. N | Aaturity | date. |
|------|-----------------|-------|
|------|-----------------|-------|

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

| Item C.11. For derivatives, also provide: | | |
|---|--|--|
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Forward | |
| b. Counterparty. i. Provide the name and LEI (if any) of coun | terparty (including a central counterparty). | |
| Counterparty Record: 1 | | |
| Name of counterparty. | Goldman Sachs International | |
| LEI (if any) of counterparty. | W22LROWP2IHZNBB6K528 | |
| i. Amount and description of currency sold. | | |
| Amount of currency sold. | 2005000.0000000 | |
| Description of currency sold. | Euro Member Countries | |
| ii. Amount and description of currency purch | ased. | |
| Amount of currency purchased. | 2221339.5000000 | |
| Description of currency purchased. | United States Dollar | |
| iii. Settlement date. | 2019-12-13 | |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -19067.13000000 | |
| i. Amount and description of currency sold. | | |
| Amount of currency sold. | 2005000.0000000 | |
| Description of currency sold. | Euro Member Countries | |
| ii. Amount and description of currency purch | nased. | |
| Amount of currency purchased. | 2221339.5000000 | |
| Description of currency purchased. | United States Dollar | |
| iii. Settlement date. | 2019-12-13 | |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -19067.13000000 | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ◯ Yes ◉ No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ○ Yes ● No | |
| c. Is any portion of this investment on loan by the Fund? | ◎ Yes [®] No | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | PI US MergerCo, Inc. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 549300N8UN7DUDH51357 |
| c. Title of the issue or description of the investment. | PI US MergerCo, Inc. USD 2017 1st Lien Term Loan |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifiers | 5: |
| 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 | LX169667 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is exprest the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |

| Balance | 1186615.53000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 1178309.22000000 | |
| Exchange rate. | | |
| Percentage value compared to net assets of the Fund. | 0.253237183374 | |
| Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C. | | For derivatives, respond N/A to this Item and respond to the |

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or | Loan |
|--|-----------|
| other cash management vehicle), repurchase agreement, equity-common, | |
| equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, | |
| derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage | |
| backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, | |
| commodity, real estate, other). If "other," provide a brief description. | |
| Issuer type (corporate, U.S. Treasury, | Corporate |
| U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide | |
| a brief description. Item C.5. Country of investment or issuer | |
| the second y of investment of 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? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

2025-01-03

Floating

5.04000000

Yes No

Yes I No

Yes I No

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

| 1 | | |
|---|--|--|
| 1 | | |
| 1 | | |
| 1 | | |
| 1 | | |
| 1 | | |

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|--|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concerni | ng the securities subject to the repurchase ag |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending. a. Does any amount of this investment

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | CC Fly Holding II AS |
|---|--|
| b. LEI (if any) of 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. | CC FLY HOLDING II AS DKK TERM LOAN A2 |
| d. CUSIP (if any). | 00000000 |
| 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 | 963UNJII5 |
| Description of other unique identifier. | Internal Identifier |
| Item C.2. Amount of each investment. | |
| Balance Indicate whether amount is expres | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2500000.0000000 | |
|-----------------------------|------------------|--|
| Units | Principal amount | |
| Description of other units. | | |

| Currency. Indicate the currency in which the investment is denominated. | Denmark Krone | |
|---|-----------------|--|
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 372911.69000000 | |
| Exchange rate. | 6.70400000 | |
| Percentage value compared to net assets of the Fund. | 0.080144587193 | |
| | | |

DENMARK

Yes I No

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). □ 1 □ 2 • 3 □ N/A

| it vehicle | Loan |
|---|-----------|
| y pool, or , ommon, | |
| - | |
| vative- ge, es-other, age ed lized | |
| "other," | |
| sury, | Corporate |
| unicipal. | |

[1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

| For debt securities, also provide: | | |
|---|--|--|
| a. Maturity date. | 2025-05-09 | |
| b. Coupon. | | |
| Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating | |
| ii. Annualized rate. | 9.27000000 | |
| c. Currently in default? [Y/N] | ◎ Yes [®] No | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes ◉ No | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [®] No | |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | |
| iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type | available), ticker (if CUSIP and ISIN are not a | d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse re | purchase agreements, also provide: | 1 |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No | |
| ii. If N, provide the name and LEI (if any) of | counterparty. | |
| c. Tri-party? | ◎ Yes ◎ No | |
| d. Repurchase rate. | | |
| e. Maturity date. | | |
| f. Provide the following information concern subject to the repurchase agreement, those | ing the securities subject to the repurchase a securities may be aggregated in responding | greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii. |

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Ye | es 🖲 No |
|---|------|---------|
| | | |

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? Yes In No

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | Aimbridge Acquisition Co., Inc. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Aimbridge Acquisition Co., Inc. 2019 2nd Lien Term Loan |
| d. CUSIP (if any). | 00000000 |
| At least one of the following other identifier | S: |
| 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 | LX178275 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expre the number of contracts. | ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide |
| Balance | 4788079.47000000 |
| Units | Principal amount |
| Description of other units. | |
| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |

| Value. Report values in U.S. dollars. If |
|--|
| currency of investment is not |
| denominated in U.S. dollars, provide the exchange rate used to calculate value. |

Exchange rate.

Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

4788079.47000000

1.029033583182

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

Loan

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? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| | | _ |
|-----------|-----|---|
| Category. | N/A | |

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2027-02-01 |
|---|--|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 9.53000000 |
| c. Currently in default? [Y/N] | ◎ Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii Description of the reference instrument, i | ncluding the name of issuer title of issue, and cu |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

| available). | |
|---|-----|
| If other identifier provided, indicate the type of identifier use | ed. |

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| | u , , , |
|---|---|
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | © Yes [©] No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ng the securities subject to the repurchase ag securities may be aggregated in responding t |

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide: Item C.12. Securities lending.

| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
|--|---------|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? | Yes No |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | Lee Enterprises Inc | | |
|---|---------------------|--|--|
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | | |
| c. Title of the issue or description of the investment. | Lee Enterprises Inc | | |
| d. CUSIP (if any). | 523768AF6 | | |
| At least one of the following other identifiers: | | | |
| Identifier. | ISIN | | |
| | | | |
| ISIN | US523768AF63 | | |
| Item C.2. Amount of each investment. | | | |
| Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. | | | |

| Balance | 210000.0000000 |
|-----------------------------|------------------|
| Units | Principal amount |
| Description of other units. | |

| Currency. Indicate the currency in which the investment is denominated. | United States Dollar |
|---|----------------------|
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 208162.50000000 |
| Exchange rate. | |
| Percentage value compared to net assets of the Fund. | 0.044737395150 |

Debt

Corporate

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

| Asset type (short-term investment vehicle |
|--|
| (e.g., money market fund, liquidity pool, or |
| other cash management vehicle), |
| repurchase agreement, equity-common, |
| equity-preferred, debt, derivative- |
| commodity, derivative-credit, derivative- |
| equity, derivative-foreign exchange, |
| derivative-interest rate, derivatives-other, |
| structured note, loan, ABS-mortgage |
| backed security, ABS-asset backed |
| commercial paper, ABS-collateralized |
| bond/debt obligation, ABS-other, |
| commodity, real estate, other). If "other," |
| provide a brief description. |

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? O Yes O No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S.

◎ 1 ◎ 2 ◎ 3 ◎ N/A

N/A

| UNI | IED | SIA | IES | OF | AME | RICA |
|-----|-----|-----|-----|----|-----|------|
| | | | | | | |

Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | 2022-03-15 | | |
|--|-----------------------|--|--|
| b. Coupon. | | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed | | |
| ii. Annualized rate. | 9.5000000 | | |
| c. Currently in default? [Y/N] | ◎ Yes [®] No | | |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes [●] No | | |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes [®] No | | |
| f. For convertible securities, also provide: | | | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No | | |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No | | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not | | | |

available). If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
|---|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | © Yes ◉ No |

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan \bigcirc Yes O No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

| Item C.1. Identification of investment. | | |
|---|--|--|
| a. Name of issuer (if any). | Goldman Sachs International | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | W22LROWP2IHZNBB6K528 | |
| c. Title of the issue or description of the investment. | PURCHASED USD / SOLD GBP | |
| d. CUSIP (if any). | 00000000 | |
| 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 | 19JHKBCBBHD | |
| Description of other unique identifier. | Trade Identifier | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is express the number of contracts. | sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide | |
| Balance | 1.0000000 | |
| Units | Number of contracts | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound | |
| Value. Report values in U.S. dollars. If | | |
| denominated in U.S. dollars, provide the exchange rate used to calculate value. | -606051.15000000 | |
| currency of investment is not denominated in U.S. dollars, provide the | -606051.15000000 0.77094585 | |

Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

a brief description.

| 0 | Long | Shore | rt 🍭 | N/A |
|---|------|-------|------|-----|
|---|------|-------|------|-----|

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle Derivative-foreign exchange (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Ores I No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

| Category. | N/A |
|-----------|-----|

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

| a. Maturity date. | |
|---|---|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | |
| ii. Annualized rate. | |
| c. Currently in default? [Y/N] | ◎ Yes ◎ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | O Yes O No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes [©] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i | ncluding the name of issuer, title of issue, and cu |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

| ents. | | | |
|-------|--|--|--|
| | | | |

UNITED STATES OF AMERICA

| available). | |
|---|---|
| If other is a set firm and vide at indicate the type of identification of | |
| If other identifier provided, indicate the type of identifier used | • |

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

| Item C.10. For repurchase and reverse rep | ourchase agreements, also provide: |
|---|---|
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of o | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| f. Provide the following information concernin subject to the repurchase agreement, those | ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Forward |
| b. Counterparty. i. Provide the name and LEI (if any) of count | erparty (including a central counterparty). |
| Counterparty Record: 1 | |
| Name of counterparty. | Goldman Sachs International |
| LEI (if any) of counterparty. | W22LROWP2IHZNBB6K528 |
| i. Amount and description of currency sold. | |
| Amount of currency sold. | 9322722.00000000 |
| Description of currency sold. | United Kingdom Pound |
| ii. Amount and description of currency purch | ased. |
| Amount of currency purchased. | 11486525.78000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2020-01-17 |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -606051.15000000 |
| i. Amount and description of currency sold. | |
| Amount of currency sold. | 9322722.0000000 |
| Description of currency sold. | United Kingdom Pound |
| ii. Amount and description of currency purch | ased. |

Amount of currency purchased.

11486525.78000000

| Description of currency purchased. | United States Dollar |
|--|----------------------|
| | |
| | |
| iii Settlement date | 2020 04 47 |
| | 2020-01-17 |
| | |
| | |
| iv. Unrealized appreciation or | -606051.15000000 |
| depreciation. Depreciation shall be | |
| reported as a negative number. | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment | A X A N. |
| represent reinvestment of cash collateral | Yes No |
| received for loaned securities? | |
| received for loaned securities? | |
| b. Does any portion of this investment | |
| represent that is treated as a Fund asset | Yes No |
| and received for loaned securities? | |
| and received for loaned securities? | |
| a la any partian of this investment on lean | |
| c. Is any portion of this investment on loan | Yes No |
| by the Fund? | |

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

| a. Name of issuer (if any). | SaintMichelCo 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. | SAINTMICHELCO LIMITED GBP TERM LOAN B |
| d. CUSIP (if any). | 00000000 |
| 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 | 965EZFII4 |
| Description of other unique identifier. | LoanX ID |
| Item C.2. Amount of each investment. | |

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

| Balance | 2400000.00000000 | |
|---|----------------------|--|
| Units | Principal amount | |
| Description of other units. | | |
| Currency. Indicate the currency in which the investment is denominated. | United Kingdom Pound | |
| Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. | 3105240.48000000 | |
| Exchange rate. | 0.77288700 | |
| Percentage value compared to net assets of the Fund. | 0.667365017184 | |

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

| Item C.4. Asset and issuer type. Select the | e category that most closely identifies the instrument among each of the following: |
|---|--|
| Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. | Loan |
| Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. | Corporate |
| Item C.5. Country of investment or issuer | |
| Report the ISO country code that corresponds to the country where the issuer is organized. | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
| Item C.6. Is the investment a Restricted S | ecurity? |
| Is the investment a Restricted Security? | ◎ Yes [●] No |
| Item C.7. | |
| a. Liquidity classification information. For por each portfolio investment among the followi classifications, indicate the percentage amor | ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification. |
| i. Highly Liquid Investments | |
| ii. Moderately Liquid Investments | |
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. | Ν/Α |
| b. If attributing multiple classification catego applicable. | ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is |
| following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity | te to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position. |
| | value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient). |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | © 1 © 2 ⊛ 3 © N/A |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | 2025-09-09 |
| b. Coupon. | |

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

| 7.77000000 | |
|------------|--|
| | |

Floating

| c. Currently in default? [Y/N] | ◎ Yes [®] No |
|---|---|
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ◎ Yes [®] No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes [®] No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | ◎ Yes ◎ No |
| ii. Contingent convertible? [Y/N] | ◎ Yes ◎ No |
| iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type | ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used. |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse rep | purchase agreements, also provide: |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | ◎ Yes ◎ No |
| ii. If N, provide the name and LEI (if any) of | counterparty. |
| c. Tri-party? | ◎ Yes ◎ No |
| d. Repurchase rate. | |
| e. Maturity date. | |
| | ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii. |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ○ Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ◎ Yes [®] No |

c. Is any portion of this investment on loan $\hfill \bigcirc$ Yes $\ensuremath{\textcircled{}}$ No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information r