#### UNITED STATES SECURITIES AND EXCHANGE COMMISSION WASHINGTON, DC 20549

#### FORM NPORT-P Monthly Portfolio Investments Report

# **NPORT-P: Filer Information**

Filer CIK	0002014487
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	S000086524
Class (Contract) ID	C000252104
NPORT-P: Part A: Genera	I Information
Item A.1. Information about the Registrant	t.
a. Name of Registrant	Palmer Square Funds Trust
b. Investment Company Act file number for Registrant: (e.g., 811)	811-23946
c. CIK number of Registrant	0002014487
d. LEI of Registrant	529900TQCYQZ7YNQQZ03
e. Address and telephone number of Registra	not.
Street Address 1	1900 Shawnee Mission Parkway,
Street Address 2	Suite 315
City	Mission Woods
State, if applicable	KANSAS
Foreign country, if applicable	UNITED STATES OF AMERICA
Zip / Postal Code	66205
Telephone number	816-994-3200
Item A.2. Information about the Series.	
a. Name of Series.	Palmer Square CLO Senior Debt ETF
b. EDGAR series identifier (if any).	S000086524
c. LEI of Series.	529900TABPQS963SOB46
Item A.3. Reporting period.	
a. Date of fiscal year-end.	2025-06-30
b. Date as of which information is reported.	2025-03-31

Item A.4. Final filing

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

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

tem B.1. Assets and liabilities. Report amounts in U.S. dollars	tem	B.1.	Assets	and	liabilities.	Report	amounts	in	U.S.	dollars
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a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	27731728.76	
b. Total liabilities.	4680.09	
c. Net assets.	27727048.67	
Item B.2. Certain assets and liabilities. Re	port amounts in U.S. dollars.	
a. Assets attributable to miscellaneous securities reported in Part D.	0.00000000	
b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0.00000000	
c. Borrowings attributable to amounts payab 210.6-04(13)(a)].	le for notes payable, bonds, and similar deb	t, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17 CFR
Amounts payable within one year.		
Banks or other financial institutions for borrowings.	0.00000000	
Controlled companies.	0.0000000	
Other affiliates.	0.0000000	
Others.	0.0000000	
Amounts payable after one year.		
Banks or other financial institutions for borrowings.	0.0000000	
Controlled companies.	0.0000000	
Other affiliates.	0.00000000	
Others.	0.0000000	
d. Payables for investments purchased either	er (i) on a delayed delivery, when-issued, or	other firm commitment basis, or (ii) on a standby commitment basis.
(i) On a delayed delivery, when-issued, or other firm commitment basis:	0.00000000	
(ii) On a standby commitment basis:	0.0000000	
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.	0.0000000	
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

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. 690.85959499

1 year.	0.00000000
5 years.	0.00000000
10 years.	0.00000000
30 years.	0.00000000

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.	69085.95949955
1 year.	0.00000000
5 years.	0.00000000
10 years.	0.00000000
30 years.	
ou years.	0.00000000

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

Investment grade.

Maturity period.

3 month.	222.85207185
1 year.	2328.26761329
5 years.	1962.83373941
10 years.	0.0000000
30 years.	0.0000000

Non-Investment grade.

Maturity period.	
3 month.	0.0000000
1 year.	0.0000000
5 years.	0.0000000
10 years.	0.0000000
30 years.	0.00000000

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

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

#### Item B.4. Securities lending.

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

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

### Item B.5. Return information.

Monthly Total Return Record: 1

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 returns of the Fund for each of the preceding three months – Month 1.	0.69584700	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	0.34542400	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	0.24086600	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.	C000252104	
derivatives for each of the following categori	es: commodity contracts, credit contracts, ed	ge in unrealized appreciation (or depreciation) attributable to juity contracts, foreign exchange contracts, interest rate contracts, in for each of the following types of derivatives instrument: forward, preciation shall be reported as negative numbers.
Asset category.	Commodity Contracts	
Monthly net realized gain(loss) – Month 1	0.00000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000	
Monthly net realized gain(loss) – Month 2	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000	
Monthly net realized gain(loss) – Month 3	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000	
Instrument type.	Forward	
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	0.00000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000	
Monthly net realized gain(loss) – Month 3	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000	
Instrument type.	Future	
Monthly net realized gain(loss) – Month 1	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000	
Monthly net realized gain(loss) – Month 2	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000	
Monthly net realized gain(loss) – Month 3	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000	

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

appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Asset category.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 3	
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appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Asset category.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Future	
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appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Future	
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Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.	
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appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Instrument type.	
Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  O.00000000  O.00000000  Future	
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Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Future	
appreciation (or depreciation) – Month 3  Instrument type.  Future	
Monthly net realized gain(loss) – Month 1	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	
Monthly net realized gain(loss) – Month 2	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	
Monthly net realized gain(loss) – Month 3	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	
Instrument type. Option	
Monthly net realized gain(loss) – Month 1	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	
Monthly net realized gain(loss) – Month 2	

Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Instrument type.	Swaption
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000
Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000
Instrument type.	Swap
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000
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.	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	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000
Instrument type.	Other
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000
Monthly net realized gain(loss) – Month 2	0.0000000
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
Asset category.	Equity Contracts
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Instrument type.	Forward
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000
Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Instrument type.	Future
•	ruture
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3	0.00000000 0.00000000 0.00000000 0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000 0.00000000 0.00000000 0.00000000
Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.	0.00000000 0.00000000 0.00000000 0.00000000
Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1	0.00000000  0.00000000  0.00000000  0.000000
Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000  0.00000000  0.00000000  0.000000
Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1	0.00000000  0.00000000  0.00000000  0.000000
Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000  0.00000000  0.00000000  0.000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2	0.00000000  0.00000000  0.00000000  0.000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000  0.00000000  0.00000000  0.000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized gain(loss) – Month 3	0.00000000  0.00000000  0.00000000  0.000000

Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000
Monthly net realized gain(loss) – Month 2	0.0000000
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
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	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Instrument type.	Warrant
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000
Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.00000000
Instrument type.	Other
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Asset category.	Foreign Exchange Contracts
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000

fronthly net change in unrealized preciation (or depreciation) – Month 2  fronthly net realized gain(loss) – Month 3  fronthly net change in unrealized preciation (or depreciation) – Month 3  fronthly net realized gain(loss) – Month 1  fronthly net change in unrealized preciation (or depreciation) – Month 1  fronthly net realized gain(loss) – Month 2  fronthly net change in unrealized preciation (or depreciation) – Month 3  fronthly net realized gain(loss) – Month 3  fronthly net change in unrealized preciation (or depreciation) – Month 3  fronthly net change in unrealized preciation (or depreciation) – Month 3  fronthly net change in unrealized gain(loss) – Month 1  fronthly net change in unrealized gain(loss) – Month 1  fronthly net change in unrealized gain(loss) – Month 1  fronthly net realized gain(loss) – Month 1  fronthly net realized gain(loss) – Month 1  fronthly net realized gain(loss) – Month 2  fronthly net change in unrealized preciation (or depreciation) – Month 2  fronthly net realized gain(loss) – Month 3  fronthly net realized gain(loss) – Month 3  fronthly net change in unrealized preciation (or depreciation) – Month 3  fronthly net change in unrealized preciation (or depreciation) – Month 3  fronthly net change in unrealized gain(loss) – Month 3  fronthly net change in unrealized gain(loss) – Month 1  fronthly net change in unrealized preciation (or depreciation) – Month 1  fronthly net change in unrealized gain(loss) – Month 1  fronthly net change in unrealized gain(loss) – Month 1  fronthly net change in unrealized gain(loss) – Month 3  fronthly net change in unrealized gain(loss) – Month 3  fronthly net realized gain(loss) – Month 3  fronthly net realized gain(loss) – Month 1  fronthly net change in unrealized gain(loss) – Month 1  fronthly net realized gain(loss) – Month 1		
fronthly net realized gain(loss) – Month 3 fronthly net change in unrealized ppreciation (or depreciation) – Month 3 fronthly net realized gain(loss) – Month 3 fronthly net realized gain(loss) – Month 1 fronthly net realized gain(loss) – Month 1 fronthly net change in unrealized ppreciation (or depreciation) – Month 2 fronthly net change in unrealized ppreciation (or depreciation) – Month 2 fronthly net change in unrealized ppreciation (or depreciation) – Month 3 fronthly net realized gain(loss) – Month 3 fronthly net realized gain(loss) – Month 3 fronthly net change in unrealized ppreciation (or depreciation) – Month 3 fronthly net realized gain(loss) – Month 3 fronthly net realized gain(loss) – Month 1 fronthly net realized gain(loss) – Month 1 fronthly net realized gain(loss) – Month 1 fronthly net realized gain(loss) – Month 2 fronthly net change in unrealized ppreciation (or depreciation) – Month 2 fronthly net realized gain(loss) – Month 3 fronthly net change in unrealized ppreciation (or depreciation) – Month 3 fronthly net change in unrealized ppreciation (or depreciation) – Month 3 fronthly net change in unrealized ppreciation (or depreciation) – Month 1 fronthly net change in unrealized ppreciation (or depreciation) – Month 1 fronthly net change in unrealized ppreciation (or depreciation) – Month 1 fronthly net change in unrealized ppreciation (or depreciation) – Month 3 fronthly net realized gain(loss) – Month 1 fronthly net realized gain(loss) – Month	Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized preciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized preciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 1  Monthly net realized ga	Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
preciation (or depreciation) – Month 3 Instrument type.  Forward  Jonothly net realized gain(loss) – Month 1  Jonothly net change in unrealized preciation (or depreciation) – Month 2  Jonothly net realized gain(loss) – Month 3  Jonothly net realized gain(loss) – Month 3  Jonothly net realized gain(loss) – Month 1  Jonothly net realized gain(loss) – Month 1  Jonothly net realized gain(loss) – Month 1  Jonothly net change in unrealized preciation (or depreciation) – Month 1  Jonothly net change in unrealized preciation (or depreciation) – Month 1  Jonothly net change in unrealized preciation (or depreciation) – Month 2  Jonothly net change in unrealized preciation (or depreciation) – Month 3  Jonothly net change in unrealized preciation (or depreciation) – Month 3  Jonothly net change in unrealized preciation (or depreciation) – Month 3  Jonothly net change in unrealized preciation (or depreciation) – Month 1  Jonothly net realized gain(loss) – Month 1  Jonothly net realized gain(loss) – Month 1  Jonothly net change in unrealized preciation (or depreciation) – Month 2  Jonothly net change in unrealized preciation (or depreciation) – Month 2  Jonothly net change in unrealized preciation (or depreciation) – Month 2  Jonothly net change in unrealized preciation (or depreciation) – Month 3  Jonothly net change in unrealized preciation (or depreciation) – Month 3  Jonothly net change in unrealized preciation (or depreciation) – Month 3  Jonothly net change in unrealized preciation (or depreciation) – Month 3  Jonothly net change in unrealized preciation (or depreciation) – Month 3  Jonothly net change in unrealized preciation (or depreciation) – Month 3  Jonothly net change in unrealized preciation (or depreciation) – Month 1  Jonothly net realized gain(loss) – Month 1  Jonothly net change in unrealized preciation (or depreciation) – Month 1  Jo	Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized ppreciation (or depreciation) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized gain(loss) – Month 1  Monthly net change in unrealized gain(loss) – Month 1  Monthly net change in unrealized gain(loss) – Month 1  Monthly net change in unrealized gain(loss) – Month 1  Monthly net change in unrealized	Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized gain(loss) – Month 1  Monthly net change in unrealized gain(loss) – Month 1  Monthly net change in unrealized gain(loss) – Month 1  Monthly net change in unrealized gain(loss) – Month 1  Monthly net change in unrealized gain(loss) – M	Instrument type.	Forward
fonthly net change in unrealized preciation (or depreciation) – Month 2  fonthly net change in unrealized preciation (or depreciation) – Month 2  fonthly net change in unrealized preciation (or depreciation) – Month 3  fonthly net change in unrealized preciation (or depreciation) – Month 3  fonthly net realized gain(loss) – Month 1  fonthly net realized gain(loss) – Month 1  fonthly net change in unrealized preciation (or depreciation) – Month 1  fonthly net change in unrealized preciation (or depreciation) – Month 2  fonthly net change in unrealized preciation (or depreciation) – Month 2  fonthly net change in unrealized preciation (or depreciation) – Month 3  fonthly net change in unrealized preciation (or depreciation) – Month 3  fonthly net realized gain(loss) – Month 1  fonthly net realized gain(loss) – Month 1  fonthly net change in unrealized preciation (or depreciation) – Month 1  fonthly net change in unrealized preciation (or depreciation) – Month 1  fonthly net realized gain(loss) – Month 1  fonthly net change in unrealized preciation (or depreciation) – Month 2  fonthly net realized gain(loss) – Month 2  fonthly net change in unrealized preciation (or depreciation) – Month 3  fonthly net realized gain(loss) – Month 1  fonthly net change in unrealized preciation (or depreciation) – Month 1  fonthly net change in unrealized preciation (or depreciation) – Month 1  fonthly net change in unrealized preciation (or depreciation) – Month 1  fonthly net change in unrealized gain(loss) – Month 1  fonthly net change in unrealized gain(loss) – Month 1  fonthly net change in unrealized gain(loss) – Month 1  fonthly net change in unrealized gain(loss) – Month 1  fonthly net change in unrealized gain(loss) – Month 1  fonthly net change in unrealized gain(loss) – Month 1	Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized preciation (or depreciation) – Month 2  Anothly net realized gain(loss) – Month 3  Anothly net change in unrealized preciation (or depreciation) – Month 3  Instrument type.  Anothly net realized gain(loss) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net realized gain(loss) – Month 2  Anothly net realized gain(loss) – Month 2  Anothly net change in unrealized preciation (or depreciation) – Month 2  Anothly net realized gain(loss) – Month 3  Anothly net realized gain(loss) – Month 3  Anothly net change in unrealized preciation (or depreciation) – Month 3  Anothly net realized gain(loss) – Month 1  Anothly net realized gain(loss) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net realized gain(loss) – Month 2  Anothly net realized gain(loss) – Month 3  Anothly net change in unrealized preciation (or depreciation) – Month 3  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized gain(loss) – Month 1  Anothly net change in unrealized gain(loss) – Month 1  Anothly net change in unrealized gain(loss) – Month 1  Anothly net change in un	Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000
Anothly net realized gain(loss) – Month 3  Anothly net realized gain(loss) – Month 3  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net realized gain(loss) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 2  Anothly net realized gain(loss) – Month 3  Anothly net realized gain(loss) – Month 3  Anothly net change in unrealized preciation (or depreciation) – Month 3  Anothly net realized gain(loss) – Month 3  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net realized gain(loss) – Month 1  Anothly net realized gain(loss) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 2  Anothly net change in unrealized preciation (or depreciation) – Month 2  Anothly net change in unrealized preciation (or depreciation) – Month 2  Anothly net change in unrealized preciation (or depreciation) – Month 3  Anothly net change in unrealized preciation (or depreciation) – Month 3  Anothly net change in unrealized preciation (or depreciation) – Month 3  Anothly net realized gain(loss) – Month 3  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized preciation (or depreciation) – Month 1  Anothly net change in unrealized (or depreciation) – Month 1  Anothly net change in unrealized (or depreciation) – Month 1  Anothly net change in unrealized (or depreciation) – Month 1  Anothly net change in unrealized (or depreciation) – Month 1  Anothly net change in unrealized (or depreciation) – Month 1  Anothly net change in unrealized (o	Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized preciation (or depreciation) – Month 3 Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1	Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
preciation (or depreciation) – Month 3 instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net change in unrealized preciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 3  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized preciation (or depreciation) – Month 1  Monthly net change in unrealized gain(loss) – Month 1  Monthly net change in unrealized gain(loss) – Month 1  Monthly net change in unrealized gain(loss) – Month 1  Monthly net change in unrealized gain(loss) – Month 2  Monthly net change in unrealized gain(loss) – Month 2  Monthly net change in unrealized gain(loss) – Month 1	Monthly net realized gain(loss) – Month 3	0.0000000
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Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Asset category.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Do0000000	Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
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Amonthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Asset category.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3	Monthly net realized gain(loss) – Month 1	0.0000000
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Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Asset category.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized 0.00000000	Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000
Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Asset category.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3	Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Asset category.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized 0.00000000	Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Asset category.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized 0.000000000	Instrument type.	Other
appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Asset category.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized (0.00000000)	Monthly net realized gain(loss) – Month 1	0.0000000
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appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Asset category.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized 0.00000000	Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3  Asset category.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3	Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000
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appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized  O.00000000  O.000000000	Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized  0.00000000  0.000000000	Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000
appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized  0.00000000	Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized	Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000
	Monthly net realized gain(loss) – Month 3	0.0000000
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Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net realized gain(loss) –		
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appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciati	Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.		0.0000000
appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciat	Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3 Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3	Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.00000000
Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depre	Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or de	Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.	Instrument type.	Future
appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3	Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.		0.0000000
appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.	Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Swap		0.0000000
appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Instrument type.  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Swap	Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Swap		0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Swap	Instrument type.	Option
appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Swap	Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Swap		0.0000000
appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Swap	Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Swaption  0.000000000  0.000000000  0.000000000		0.0000000
Instrument type.  Monthly net realized gain(loss) – Month 1  Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Swap	Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.		0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.	Instrument type.	Swaption
appreciation (or depreciation) – Month 1  Monthly net realized gain(loss) – Month 2  Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.	Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.		0.0000000
Appreciation (or depreciation) – Month 2  Monthly net realized gain(loss) – Month 3  Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Swap	Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3  Instrument type.  Swap		0.0000000
appreciation (or depreciation) – Month 3  Instrument type.  Swap	Monthly net realized gain(loss) – Month 3	0.00000000
		0.00000000
Monthly net realized gain(loss) – Month 1	Instrument type.	Swap
	Monthly net realized gain(loss) – Month 1	0.00000000

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

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

appreciation (or depreciation) – Month 3	0.00000000	
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	0.00000000	
Monthly net realized gain(loss) – Month 3	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000	
Instrument type.	Other	
Monthly net realized gain(loss) – Month 1	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.0000000	
Monthly net realized gain(loss) – Month 2	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	0.0000000	
Monthly net realized gain(loss) – Month 3	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	0.0000000	
d. For each of the preceding three months, investment other than derivatives. Report in Month 1	monthly net realized gain (loss) and net char U.S. dollars. Losses and depreciation shall	ge in unrealized appreciation (or depreciation) attributable to be reported as negative numbers.
Monthly net realized gain(loss) – Month 1	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	50404.03000000	
Month 2		
Monthly net realized gain(loss) – Month 2	0.00000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-12668.69000000	
Month 3		
Monthly net realized gain(loss) – Month 3	0.00000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-74149.56000000	
Item B.6. Flow information.		
Fund are held in omnibus accounts, for pury from such omnibus accounts. The amounts	poses of calculating the Fund's sales, redem to be reported under this Item should be after	nares during each of the preceding three months. If shares of the obtions, and repurchases, use net sales or redemptions/repurchases rany front-end sales load has been deducted and before any all include shares sold by the Fund to a registered unit investment

trust. For mergers and other acquisitions, include in the value of shares sold any transaction in which the Fund acquired the assets of another investment company or of a personal holding company in exchange for its own shares. For liquidations, include in the value of shares redeemed any transaction in which the Fund liquidated all or part of its assets. Exchanges are defined as the redemption or repurchase of shares of one Fund or series and the investment of all or part of the proceeds in shares of another Fund or series in the same family of investment companies.

Month 1

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

0.00000000

b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	0.00000000
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0.00000000
Month 2	
Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	509006.71000000
<ul> <li>b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.</li> </ul>	0.00000000
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0.00000000
Month 3	
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	4076313.68000000
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	0.00000000
c. Total net asset value of shares redeemed or repurchased, including exchanges.	1525942.51000000
Item B.7. Highly Liquid Investment Minim	um information.
a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.	
b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.	
c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?	© Yes © No © N/A
Item B.8. Derivatives Transactions.	
	regement investment companies, provide the percentage of the Fund's Highly Liquid Investments that it has in with derivatives transactions that are classified among the following categories as specified in rule 22e-4 [17]
(1) Moderately Liquid Investments	
(2) Less Liquid Investments	
(3) Illiquid Investments	
For purposes of Item B.8, when computing by the Fund as Highly Liquid Investments.	the required percentage, the denominator should only include assets (and exclude liabilities) that are categorized
Classification	
Item B.9. Derivatives Exposure for limited	derivatives users.
•	17 CFR 270.18f-4] program requirement and limit on fund leverage risk under rule 18f-4(c)(4) [17 CFR 270.18f-
a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value.	
b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i) (B)], reported as a percentage of the Fund's net asset value.	
c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.	
d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR	

270.18f-4(c)(4)(ii)], that the Fund's derivatives exposure exceeded 10 percent of its net assets during the reporting period. Item B.10. VaR information. For Funds subject to the limit on fund leverage risk described in rule 18f-4(c)(2) [17 CFR 270.18f-4(c)(2)], provide the following information, as determined in accordance with the requirement under rule 18f-4(c)(2)(ii) to determine the fund's compliance with the applicable VaR test at least once each business day: a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value. b. For Funds that were subject to the Relative VaR Test during the reporting period, provide: i. As applicable, the name of the Fund's Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund's Securities Portfolio. ii. As applicable, the index identifier for the Fund's Designated Index. iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaRof the Fund's Designated Reference Portfolio. c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period. NPORT-P: Part C: Schedule of Portfolio Investments For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public. Item C.1. Identification of investment. a. Name of issuer (if any). Neuberger Berman Loan Advisers CLO 31 Ltd. b. LEI (if any) of issuer. In the case of a 5493007OZE2103TZO049 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 Neuberger Berman Loan Advisers CLO 31 Ltd., Series 2019-31A, Class AR2 investment. d. CUSIP (if any). 64132JAW5 At least one of the following other identifiers: Identifier. ISIN ISIN US64132JAW53 Item C.2. Amount of each investment. Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the

number of contracts.		 ·
Balance	625000.00000000	
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.	622757.04000000	
Exchange rate.		

Percentage value compared to net assets of the Fund.	2.246027146314
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, loan, ABS-mortgage 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 S	ecurity?
Is the investment a Restricted Security?	● Yes ○ No
Item C.7.	
Liquidity classification information. For portfolio investment among the following ca classifications, indicate the percentage amount of the	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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 catego	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.
following circumstances: (1) if portions of th advisers with differing liquidity views; or (3)	se 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 multiple sub- if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire t would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
Item C.8. Indicate the level within the fair Principles (ASC 820, Fair Value Measuren used as the practical expedient).	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	© 1

b. Coupon.

a. Maturity date.

Item C.9. For debt securities
For debt securities, also provide:

2039-01-20

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.53347000
c. Currently in default? [Y/N]	● Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes      No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	© Yes <sup>©</sup> No
ii. Contingent convertible? [Y/N]	© Yes ◎ No
iii. Description of the reference instrument, i 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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 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.	
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: Schedu	ile of Portfolio Investments
securities in an aggregate amount not exceed Part C, provided that the securities so listed	its 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 in lare not restricted, have been held for not more than one year prior to the end of the reporting period covered ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement erwise made available to the public.

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

a. Name of issuer (if any).

Bain Capital Credit 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.	Bain Capital Credit CLO Ltd., Series 2022-2A, Class A1
d. CUSIP (if any).	05682GAA6
At least one of the following other identifiers	: :
Identifier.	ISIN
ISIN	US05682GAA67
	00000207407
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
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	998555.28000000
denominated in U.S. dollars, provide the exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.601376013309
	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.
D ff ft	
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.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide	e 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, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide a brief description.	e category that most closely identifies the instrument among each of the following:  ABS-collateralized bond/debt obligation  Corporate
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.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	e category that most closely identifies the instrument among each of the following:  ABS-collateralized bond/debt obligation  Corporate
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide a brief description.  Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized.	e category that most closely identifies the instrument among each of the following:  ABS-collateralized bond/debt obligation  Corporate
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.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	e category that most closely identifies the instrument among each of the following:  ABS-collateralized bond/debt obligation  Corporate
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.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, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	e category that most closely identifies the instrument among each of the following:  [ABS-collateralized bond/debt obligation]  [Corporate]  [CAYMAN ISLANDS]
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.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, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	e category that most closely identifies the instrument among each of the following:  [ABS-collateralized bond/debt obligation]  [Corporate]  [CAYMAN ISLANDS]
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.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, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.  Item C.6. Is the investment a Restricted Security?  Item C.7.	e category that most closely identifies the instrument among each of the following:  [ABS-collateralized bond/debt obligation]  [Corporate]  [CAYMAN ISLANDS]  [CAYMAN ISLANDS]

ii. Moderately Liquid Investments

i. Highly Liquid Investments

iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th advisers with differing liquidity views; or (3) position (rather than basing it on the sizes i size for each portion of the position.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable, se to indicate the percentage amount of a holding attributable to multiple classification categories only in the se position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire t would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	◎ 1 ◎ 2 ◎ 3 ◎ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2035-04-22
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.61008880
c. Currently in default? [Y/N]	© Yes ® No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes  ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	◎ Yes ◎ No
ii. Contingent convertible? [Y/N]	© Yes ◎ No
<ul><li>iii. Description of the reference instrument, instrument, ISIN (if CUSIP is not available), If other identifier provided, indicate the type</li></ul>	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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 <sup>©</sup> No

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

O Yes No

c. Tri-party?

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 Part C, provided that the securities so listed	is 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by corted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Sound Point CLO XX Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300RTEBF0FW35D815
c. Title of the issue or description of the investment.	Sound Point CLO XX Ltd., Series 2018-2A, Class A
d. CUSIP (if any).	83611JAA3
At least one of the following other identifiers	•
Identifier.	ISIN
ISIN	US83611JAA34
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
Balance	372757.49000000
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.	372917.16000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.344958002701
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,	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.	
a. Liquidity classification information. For po	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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
h If attails uting anything alongification antonomy	
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the advisers with differing liquidity views: or (3)	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. 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 multiple subif the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
Item C.8. Indicate the level within the fair Principles (ASC 820, Fair Value Measuren used as the practical expedient).	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ● 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2031-07-26
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.66168040
c. Currently in default? [Y/N]	○ Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes  No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes   ● No
to 20 paid iii iiiiai	
f. For convertible securities, also provide:	

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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). of identifier used.
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 <sup>©</sup> 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.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and 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 excerper C. provided that the securities so listed	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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Neuberger Berman Loan Advisers CLO 36 Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300MZGBBYK103F794
c. Title of the issue or description of the investment.	Neuberger Berman Loan Advisers CLO 36 Ltd., Series 2020-36A, Class A1R2
d. CUSIP (if any).	64133KAW1
At least one of the following other identifiers	i.
Identifier.	ISIN
ISIN	US64133KAW18
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
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.	500254.52000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.804211208895
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
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	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,	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.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 portfolio investment among the following cat classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for each egories 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
h If attributing multiple classification categor	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 following circumstances: (1) if portions of the advisers with differing liquidity views; or (3) if	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 multiple subfithe fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade

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

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

○ 1 ● 2 ○ 3 ○ N/A

For debt securities, also provide:  a. Maturity date.  b. Couppon.  1. Safest the category that most closesty reflects the congroup ripe emonst the reflects that congroup ripe emonst ripe emonst ripe emonst ripe emonst ripe emonst ripe emonstation of the ripe emonstation	Item C.9. For debt securities	
D. Coupon. L. Select the category that most closely reflects the coupon fige among the following (fixed, floating, variable, none). L. Annualized rate.  S. 55315690  C. Currently in default? (Y.N)  d. Are there any interest payments in arreats or have any coupon payments been legally defrend by the issue? (Y.N)  e. Is any portion of the linterest paid in farears or have any coupon payments may be interest to the insure? (Y.N)  e. Is any portion of the interest paid in farears or have any coupon payment and has elected to be paid in-kind.  f. For convertible? (Y.N)  l. Cantingent convertible securities and the cash industry the convertible securities is the cash industry the convertible securities of an issuer are subject to the repurchase agreement. (I be Eurit is the cash industry the convertible securities of an issuer are subject to the repurchase agreement. (I be Eurit is the cash industry the convertible securities of an issuer are subject to the repurchase agreement. (I be accurate as a fund asset and re	For debt securities, also provide:	
Fosting   Fost	a. Maturity date.	2033-04-20
reflects the coupón 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 the son actually gain in kind? [Y/N] Enter: "N' if the interest may be paid in kind to the interest paid in kind? [Y/N] Enter: "N' if the interest may be paid in kind a son actually gain electing in kind payment and has elected to be paid in kind.  f. For convertible securities, also provide:  ii. 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 of CUSIP? a not available), backer (if CUSIP; and ISIN are not available), or other identifier (if CUSIP; ISIN, and ticker are not available).  v. Default (if applicable).  Item C.10. For repurchase and reverse repurchase agreement* if the Fund is the cash horder agreement* if the Fund is the cash of the certral counterparty  C. Cleared by central counterparty? [Y/N] If  Ves No  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C. 10.f. Hai.  them C.11. For derivatives, also provide:  than C.12. Securities lending.  a. Does any montrout of this investment represent that is traced as a Fund asset and acceived for loanned securities?  Ves No	b. Coupon.	
c. Currently in default? [Y/N]  d. Are there any interest payments in arrests or have any coupon payments in arrests or have any coupon payments be legally deferred by the Saver? (Y/N)  e. Is any contion of the interest patal in kind? (Y/N) Earle TW! If the interest may be paid in kind but is not actually paid in kind for if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Twi it the interest may be paid in kind but is not actually paid in kind but is	reflects the coupon type among the	Floating
d. Are there any interest payments in arrears or have any coupon payments be legally deferred by the issue? [YiN]  e. Is any portion of the interest paid in kind? [YiN] experience and in kind but is not actually paid in be paid in kind but is not actually paid in be paid in kind but is not actually paid in be paid in kind.  f. For convertible securities, also provide:  i. Mandatory convertible? [YiN]  ii. Contingent convertible? [YiN]  iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, IssNi (fl CUSIP) is not available, there if CUSIP and ISIN are not available), or other identifier provided, indicate the type of identifier used.  v. Detta (if applicable).  Item C.10. For repurchase and reverse repurchase agreements, also provide:  a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement if the Fund is the cash lender and reverse interest in the cash benower and posts collateral.  b. Counterparty.  ii. If N, provide the name and LEI (if any) of counterparty.  c. Tri-party?  4. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer and reverse t	ii. Annualized rate.	5.59316880
arrears or have any coupon payments been legally deferred by the issue? [YN]  e. Is any portion of the interest paid in kind but is not 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? [YN]  iii. Contingent convertible? [YN]  iii. Contingent convertible? [YN]  iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP) is not available), toker iff CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).  V. Delta (iff applicable).  Itom C.10. For repurchase and reverse repurchase agreements, also provide:  a. Select the category that reflects the transaction (repurchase, reverse repurchase repurchase). Select "repurchase greement if the Fund is the cash lender and receives collateral. Select "reverse repurchase repurchase and posts collateral.  C. Courtengarty.  I. Cleared by central counterparty? [YNN] If Yes No.  Yes No.  Tri-party?  Qres No.  Repurchase agreement if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" the Fund is the cash borrower and posts collateral.  Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, it has insured the central counterparty.  C. Tri-party?  Qres No.  Provide the following information concerning the securities subject to the responding to Items C.10.f.i-iii.  Item C.1. For derivatives, also provide:  B. Does any amount of this investment represent trainersement of cash counterparty.  Provide the following information concerning the securities and received for loaned securities?  Yes No represent	c. Currently in default? [Y/N]	○ Yes ● No
kind of Y/N  Enter 1N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of the paid has the option of the paid has the option of the paid in-kind.  f. For convertible securities, also provide:  i. Mandatory convertible? [Y/N]	arrears or have any coupon payments	© Yes <sup>®</sup> No
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 (CUSIP is not available), toker (if CUSIP) and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).  v. Delta (if applicable).  Item C.10. For repurchase and reverse repurchase agreements, also provide:  a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select Trepurchase agreement if the Fund is the cash lender and receives collateral. Select Treverse repurchase collateral. Select Treverse repurchase of the central counterparty.  i. Cleared by central counterparty? [Y/N] If Yes No.  C. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement in the repurchase in the repurchase in th	kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected	© Yes <sup>®</sup> No
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP) is not available), ticker (if CUSIP) and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).  v. Delta (if applicable).    Item C.10. For repurchase and reverse repurchase agreements, also provide:  a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase lender and receives collateral." It he Fund is the cash early and receives collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y 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?  v. Yes No  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide:  them C.11. For derivatives, also provide:  lem C.12. Securities lending.  a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  v. Yes No  Yes N	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. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.   b. Counterparty.	i. Mandatory convertible? [Y/N]	◎ Yes ◎ No
instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).  v. Delta (if applicable).    V. Delta (if applicable).	ii. Contingent convertible? [Y/N]	○ Yes ○ No
Iltem C.10. For repurchase and reverse repurchase agreements, also provide:  a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select 'repurchase agreement' 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.  c. Cri-party?  d. Repurchase agreement agreement' if the Fund is the cash lender and received for loaned securities?  e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.  Item C.11. For 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  Pes No	instrument, ISIN (if CUSIP is not available),	ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase everse repurchase agreement" 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 counterparty.  c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items 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?  b. Does any portion of this investment represent that is treated as a Fund asset and received for for loaned securities?  Yes No  Yes No  Yes No	v. Delta (if applicable).	
transaction (repurchase, reverse repurchase). Seled "repurchase agreement" if the Fund is the cash lender and received scollateral. Seled "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 counterparty.  c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.  Item C.11. For 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  Yes No	Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
i. Cleared by central counterparty? [Y/N] If Yes No Yorovide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of counterparty.  c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.  Item C.11. For 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  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	Repurchase Reverse repurchase
Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of counterparty.  c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.  Item C.11. For 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  Yes No	b. Counterparty.	
c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.  Item C.11. For 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  Yes No	Y, provide the name of the central	○ Yes ○ No
d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.  Item C.11. For 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  Yes No	ii. If N, provide the name and LEI (if any) of	counterparty.
e. Maturity date.  f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.  Item C.11. For 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  Yes No	c. Tri-party?	○ 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?  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  Yes No	d. Repurchase rate.	
subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.  Item C.11. For 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  Yes No	e. Maturity date.	
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  Yes No  Yes No	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.
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  Yes No	Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
represent that is treated as a Fund asset and received for loaned securities?  c. Is any portion of this investment on loan  O Yes  No	represent reinvestment of cash collateral	● Yes ● No
	represent that is treated as a Fund asset	● Yes ● No
		© Yes ● No

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

net asset value used as the practical

expedient).

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	HPS Loan Management Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	HPS Loan Management Ltd., Series 13A-18, Class BR
d. CUSIP (if any).	40437LAS1
At least one of the following other identifiers	<u>,</u>
Identifier.	
identiner.	ISIN
ISIN	US40437LAS16
Item C.2. Amount of each investment.	
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
Balance	
Dalatice	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	250554.70000000
exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.903647203790
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 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-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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.	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?

Item C.7.

Is the investment a Restricted Security?

Yes 
 No

a. Liquidity classification information. For po portfolio investment among the following cat classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for each egories 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.
following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	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 multiple subfine fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting lent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	© 1 ® 2 © 3 © N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2030-10-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.90198040
c. Currently in default? [Y/N]	◎ Yes ◎ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ● No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ● No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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.	
- Markoviko daka	
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
<ul> <li>b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?</li> </ul>	○ 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 exceed Part C, provided that the securities so listed	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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
a. Name of issuer (if any).	THL Credit Wind River CLO Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300QKM4OHZM4I5C40
c. Title of the issue or description of the investment.	THL Credit Wind River CLO Ltd., Series 2019-3A, Class AR2
d. CUSIP (if any).	97314JAJ4
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US97314JAJ43
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
Balance	396628.00000000
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.	396558.70000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.430223262200
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.	
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),	ABS-collateralized bond/debt obligation

repurchase agreement, equity-common, equity-preferred, debt, derivative-

commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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.
following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	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 multiple sub-if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ● 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2031-04-15
b. Coupon.	
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>	Floating
ii. Annualized rate.	5.36198040
c. Currently in default? [Y/N]	○ Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes   No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of	© Yes <sup>®</sup> 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, in 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). of identifier used.
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.	O Yes O No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
Item C.11. For derivatives, also provide:	securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral	○ Yes ⑨ No
received for loaned securities?	
	○ Yes ● No
received for loaned securities?  b. Does any portion of this investment represent that is treated as a Fund asset	
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?	
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  For each investment held by the Fund and it securities in an aggregate amount not exceed Part C, provided that the securities so listed	● Yes ● No  **Reconsolidated 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement,
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  For each investment held by the Fund and it securities in an aggregate amount not excee Part C, provided that the securities so listed this report, and have not been previously repaplication, or report to shareholders or other litem C.1. Identification of investment.	Perwise made available to the public.  Ile of Portfolio Investments  Is 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by corted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, envise made available to the public.
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  For each investment held by the Fund and it securities in an aggregate amount not exceed this report, and have not been previously repapplication, or report to shareholders or other	● Yes ● No  **Reconsolidated 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement,
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  For each investment held by the Fund and it securities in an aggregate amount not excee Part C, provided that the securities so listed this report, and have not been previously repaplication, or report to shareholders or other litem C.1. Identification of investment.	Perwise made available to the public.  Ile of Portfolio Investments  Is 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by corted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, envise made available to the public.
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  For each investment held by the Fund and it securities in an aggregate amount not excee Part C, provided that the securities so listed this report, and have not been previously repaplication, or report to shareholders or other litem 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	■ Yes No  **No Portfolio Investments**  **S 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by corted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, envise made available to the public.  **Dryden 86 CLO Ltd.**
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  For each investment held by the Fund and it securities in an aggregate amount not excee Part C, provided that the securities so listed this report, and have not been previously repaplication, or report to shareholders or other litem 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.  c. Title of the issue or description of the	© Yes ● No  **Recomplication of the protection
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  For each investment held by the Fund and it securities in an aggregate amount not excee Part C, provided that the securities so listed this report, and have not been previously repaplication, or report to shareholders or other litem 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.  c. Title of the issue or description of the investment.	● Yes ● No  **Recomplete the proof of the subsidiaries of the information requested in Part C. A Fund may report information for redding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by corted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, arwise made available to the public.  **Dryden 86 CLO Ltd.**  **Dryden 86 CLO Ltd.*
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  For each investment held by the Fund and it securities in an aggregate amount not excee Part C, provided that the securities so listed this report, and have not been previously repaplication, or report to shareholders or other litem 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).	● Yes ● No  **Recomplete the proof of the subsidiaries of the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by corted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, arwise made available to the public.  **Dryden 86 CLO Ltd.**  **Dryden 86 CLO Ltd.**

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

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

Units	Principal amount	
	T Thoparamount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1000628.25000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	3.608852358969	
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	CAYMAN ISLANDS	
corresponds to the country where the issuer is organized.	ONT WANT TOLANDO	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?		
Item C.7.		
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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 subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.		

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] 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). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2034-07-17 b. Coupon. i. Select the category that most closely reflects the coupon type among the Floating following (fixed, floating, variable, none). ii. Annualized rate. 5.66448840 c. Currently in default? [Y/N] Yes 
No d. Are there any interest payments in Yes No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may O Yes O 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of 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. c. Tri-party? Yes
No d. Repurchase rate. e. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items 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 Yes
No represent that is treated as a Fund asset

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

Yes 
No

and received for loaned securities?

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

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

application, or report to shareholders of other	s wise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Fidelity Investments Money Market Funds - Treasury Portfolio
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Fidelity Investments Money Market Funds - Treasury Portfolio, Class I
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	147990444
Description of other unique identifier.	Inhouse Asset ID
Item C.2. Amount of each investment.	
	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
Balance	375281.38000000
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.	375281.38000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.353484766685
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.	Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide a brief description.	Registered fund
Item C.5. Country of investment or issuer.	

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

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6. Is the investment a Restricted So	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 subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it 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 Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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	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 Y, provide the name of the central counterparty.	O Yes O No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
	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.		
a. Name of issuer (if any).	Bain Capital Credit 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.	549300WZ8E2KQS66KT95	
c. Title of the issue or description of the investment.	Bain Capital Credit CLO Ltd., Series 2019-2A, Class AR3	
d. CUSIP (if any).	05682LBA4	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	LUCATION DAVI	
ISIN	US05682LBA44	
Item C.2. Amount of each investment.  Balance. Indicate 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.	1000028.05000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	3.606687685739	

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, loan, ABS-mortgage 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 pited description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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.		
<ul> <li>a. Liquidity classification information. For population investment among the following carclassifications, indicate the percentage among the process.</li> </ul>	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity nunt attributable to each classification.	
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.  Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it 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 Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	□ 1 ● 2 □ 3 □ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date. b. Coupon.	2032-10-17	
i. Select the category that most closely	Election	
reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	5.21505000	

c. Currently in default? [Y/N]	○ Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	© Yes ® No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	● Yes ● No
f. For 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 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). of identifier used.
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 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: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes   No
b. Does any portion of this investment represent that is treated as a Fund asset and 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 exceed Part C, provided that the securities so listed	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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Dryden 68 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.	254900MX6QAMC9XBAB53

At least one of the following other identifiers:

 $\ensuremath{\text{c.}}$  Title of the issue or description of the investment.

d. CUSIP (if any).

Identifier.

ISIN

26252QAU6

Dryden 68 CLO Ltd., Series 2019-68A, Class BRR

ISIN	US26252QAU67	
Item C.2. Amount of each investment.		
	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide the
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.	998960.30000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	3.602836752982	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I 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	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),	ABS-collateralized bond/debt obligation	
repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS	
If different from the country where the		
issuer is organized, also réport the ISO country code that corresponds to the country of 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	
Item C.7.		
<ul> <li>a. Liquidity classification information. For po portfolio investment among the following cat classifications, indicate the percentage amo</li> </ul>	egories as specified in rule 22e-4 [17 CFR 2:	t investment companies, provide the liquidity classification(s) for each 170.22e-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	
		e circumstances listed in the Instructions to Item C.7 is applicable.
		The state of the s

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

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

acca ac and practical expediency.	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "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.	2035-07-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.85198000
c. Currently in default? [Y/N]	○ Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	© Yes ® No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes   No
f. For 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 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). of identifier used.
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:

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

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

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

Part C, provided that the securities so listed this report, and have not been previously re application, or report to shareholders or other states.	l are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	KKR CLO 41 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.	KKR CLO 41 Ltd., Series 2022-41A, Class B
d. CUSIP (if any).	48255PAC9
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US48255PAC95
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
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.	1001600.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.612358862714
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  Corporate
U.S. government agency, U.S. government sponsored entity, municipal,	отрогате

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
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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
• •	
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. 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 multiple subif the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	© 1 ● 2 © 3 © N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2035-04-15
b. Coupon.	
·	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	6.20197920
c. Currently in default? [Y/N]	© Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	© Yes ® No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	◎ Yes ◎ No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker 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.	
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: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes   No
b. Does any portion of this investment represent that is treated as a Fund asset and 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	lle of Portfolio Investments
securities in an aggregate amount not excer Part C. provided that the securities so listed	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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
securities in an aggregate amount not excer Part C, provided that the securities so listed this report, and have not been previously re	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement,
securities in an aggregate amount not excer Part C, provided that the securities so listed this report, and have not been previously re application, or report to shareholders or other	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement,
securities in an aggregate amount not excer Part C, provided that the securities so listed this report, and have not been previously re application, or report to shareholders or othe Item C.1. Identification of investment.	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
securities in an aggregate amount not excer Part C, provided that the securities so listed this report, and have not been previously re application, or report to shareholders or othe 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.  c. Title of the issue or description of the	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  Palmer Square CLO Ltd.
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securities in an aggregate amount not excer Part C, provided that the securities so listed this report, and have not been previously re application, or report to shareholders or other litem 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  Palmer Square CLO Ltd.  N/A  Palmer Square CLO Ltd., Series 2021-4A, Class B  69702EAC9  :  ISIN  US69702EAC93
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securities in an aggregate amount not excer Part C, provided that the securities so listed this report, and have not been previously re application, or report to shareholders or other litem 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express number of contracts.  Balance	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  Palmer Square CLO Ltd.  N/A  Palmer Square CLO Ltd., Series 2021-4A, Class B  69702EAC9  :  ISIN  US69702EAC93  ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the 645000.00000000
securities in an aggregate amount not excer Part C, provided that the securities so listed this report, and have not been previously re application, or report to shareholders or other litem 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express number of contracts.  Balance  Units	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  Palmer Square CLO Ltd.  N/A  Palmer Square CLO Ltd., Series 2021-4A, Class B  69702EAC9  :  ISIN  US69702EAC93  ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the 645000.00000000

denominated in U.S. dollars, provide the exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	2.329321009555	
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, loan, ABS-mortgage 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 S	ecurity?	
Is the investment a Restricted Security?	● Yes ○ No	
Item C.7.		
<ul> <li>a. Liquidity classification information. For po portfolio investment among the following ca classifications, indicate the percentage amo</li> </ul>	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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.	N/A	
h 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 choos following circumstances: (1) if portions of th advisers with differing liquidity views; or (3)	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 multiple sub-if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire a would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade	
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	◎ 1 ◎ 2 ◎ 3 ◎ N/A	
Item C.9. For debt securities		

a. Maturity date.

2034-10-15

b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	6.21358920
c. Currently in default? [Y/N]	○ Yes ◎ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	© Yes <sup>®</sup> No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	◎ Yes ◎ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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 <sup>©</sup> No
ii. If N, provide 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 esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	© Yes ● No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
For each investment held by the Fund and i securities in an aggregate amount not exce	its 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 in

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

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

a. Name of issuer (if any).

Battalion CLO XI Ltd.

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

549300O0R7FIDPTPCK50

c. Title of the issue or description of the investment.	Battalion CLO XI Ltd., Series 2017-11A, Class AR
d. CUSIP (if any).	07132LAL3
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US07132LAL36
Item C.2. Amount of each investment.	
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
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	1000514.36000000
exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.608441604830
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. 
Dayoff profile	O L O NIA
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:
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury,	e category that most closely identifies the instrument among each of the following:
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	e category that most closely identifies the instrument among each of the following:  ABS-collateralized bond/debt obligation
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide	e category that most closely identifies the instrument among each of the following:  ABS-collateralized bond/debt obligation  Corporate
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide a brief description.	e category that most closely identifies the instrument among each of the following:  ABS-collateralized bond/debt obligation  Corporate
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.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	e category that most closely identifies the instrument among each of the following:  ABS-collateralized bond/debt obligation  Corporate
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.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, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	e category that most closely identifies the instrument among each of the following:  ABS-collateralized bond/debt obligation  Corporate  CAYMAN ISLANDS
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.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.	e category that most closely identifies the instrument among each of the following:  ABS-collateralized bond/debt obligation  Corporate  CAYMAN ISLANDS
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.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, also report the ISO country code that corresponds to the country of 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	e category that most closely identifies the instrument among each of the following:  ABS-collateralized bond/debt obligation  Corporate  CAYMAN ISLANDS  ecurity?

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the advisers with differing liquidity views: or (3)	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. The to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subfit the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	ralue hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting ent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	© 1 ® 2 © 3 © N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2034-04-24
b. Coupon.	
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>	Floating
ii. Annualized rate.	5.70825000
c. Currently in default? [Y/N]	○ Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ⑨ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ● No
f. For 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 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	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	○ 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?

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.		
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and 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.		
a. Name of issuer (if any).	Rad CLO 7 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.	Rad CLO 7 Ltd., Series 2020-7A, Class A1R	
d. CUSIP (if any).	74936GAA6	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US74936GAA67	
Item C.2. Amount of each investment.		
	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the	
Balance	820000.00000000	
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.	819974.83000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	2.957310169427	
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, loan, 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 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 each tegories 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
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the advisers with differing liquidity views: or (3)	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. 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 multiple sub-if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
Item C.8. Indicate the level within the fair Principles (ASC 820, Fair Value Measuren used as the practical expedient).	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	◎ 1 ◎ 2 ◎ 3 ◎ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2036-04-17
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.65287840
c. Currently in default? [Y/N]	○ Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes   No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ③ 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 reference
instrument, ISIN (if CUSIP is not available), If other identifier provided, indicate the type	ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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 <sup>©</sup> 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 excerper C. provided that the securities so listed	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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Dewolf Park CLO Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Dewolf Park CLO Ltd., Series 2017-1A, Class AR
d. CUSIP (if any).	25211AAE9
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US25211AAE91
Item C.2. Amount of each investment.	
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
Balance	888196.74000000
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.	888650.18000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.204993761061
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
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	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,	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.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 portfolio investment among the following cat classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for each egories 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	ant dampatable to each classification.
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
- 1	
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the advisers with differing liquidity views; or (3) if	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. The to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subfithe fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade

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

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

○ 1 ● 2 ○ 3 ○ N/A

Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2030-10-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.48358840
c. Currently in default? [Y/N]	○ Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	© Yes ● No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	© Yes <sup>©</sup> No
ii. Contingent convertible? [Y/N]	© Yes <sup>©</sup> No
iii. Description of the reference instrument, 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 reference, ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). e of identifier used.
v. Delta (if applicable).	
tem 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 <sup>©</sup> No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerr subject to the repurchase agreement, those	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?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	© Yes ● No

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

net asset value used as the practical

expedient).

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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 (chary).  Incorpose Park CLO List.  NA  Incorpose Park CLO List.  NA  All least one of the following other identifiers:  Identifier:  ISIN  US884967AN09  Item C.2. Amount of each investment.  SIN  US884967AN09  Item C.2. Amount of each investment.  SIN  US884967AN09  Item C.3. Amount of each investment.  Islanding a common service of contracts.  Islanding a common service of contracts of contracts of contracts.  Islanding a common service of contracts of contracts of the Full	Item C.1. Identification of investment.	
bodding in a fund that is a series of a series tout, report but ET of the series.  C. Tille of the issue or description of the investment.  Bastance of the following other identifiers:  Identifier.  ISIN  ISIN  ISSN	a. Name of issuer (if any).	Thompson Park CLO Ltd.
investment.  d. CUSIP (if any).  Al least one of the following other identifiers:  Identifier.  ISIN  US84687AN08  Item C.2. Amount of each investment.  Bislance Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.  Balance  Isonoco concoccoo  Units  Description of other units.  Currency, Indicate the currency in which the investment is denominated in U.S. dollars. If denominated in U.S. dollars. If denominated in U.S. dollars. If denominated in U.S. dollars, provide the exhanger rate used to calculate value.  Exchange rate.  Percentage value compared to net assets of the Fund.  Item C.2. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this item and respond to the retreat payoff profile question in Item C.1.  Payoff profile  **Long Short ® N/A  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  Asset type (short-time investment use)  **Long Short ® N/A  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  Asset type (short-time investment which exhaults)  Comparison of the country of the study of the country of the find, and the country where the instrument among each of the following:  Asset type (short-time investment or issuer.  Payoff profile among the investment or issuer.  Payoff profile among the investment or issuer.  Payoff profile among the investment or issuer.  Corporate of the first and the country where the issuer is organized, also report the ISO country ode that for control of the investment or issuer.  Carrency of the transfer of the investment or issuer.  Carrency of the transfer of the investment or issuer.  Carrency of the transfer of the investment or issuer.	holding in a fund that is a series of a	N/A
At least one of the following other identifiers:  Identifier.  ISIN  US884887AN08  Item C.2. Amount of each investment.  Balance Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.  Balance  I500000.00000000  Units  Principal amount  Description of other units.  Currency Indicate the currency in which the investment is denominated.  Value. Report values in U.S. cellars. If currency of investment is oferominated.  Assact year of profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C. 1.  Exchange rate.  Percentage value compared to net assets of the Fund.  Research payoff profile question in Item C. 1.  Payoff profile.  Research payoff profile question in Item C. 1.  Long Short N/A  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  Asset type (short-term investment vehicle, country-preferred, derivative-centry, derivative-folige nactinage, or other cash management vehicle).  Curry-preferred dest, derivative-centry, structure note, loan, ABS-mortgage backed bond/dest colligation. ABS-collisteralized bond/dest colligation.  Expect the ISO country code that a loaned on the structure of the country where the issuer for genomate, also report the ISO country code for the ISO country code for the ISO country code for the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the concerts where the ISO country code that corresponds to the concerts where the ISO country code that corresponds to the concerts and the ISO country code that corresponds to the concerts and the ISO country code that corresponds to the concerts where the ISO country code that corresponds to the concerts where the ISO country code that to corresponds to the concerts and the		Thompson Park CLO Ltd., Series 2021-1A, Class A1R
Identifier.  ISIN  USS#4867AN08  Item C.2. Amount of each investment.  Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.  Balance  I 500000 000000000  Units  Principal amount  Principal amount  Description of other units.  Currency, Indicate the currency in which the investment is denominated.  Value, Report values in U.S. dollars, Indicate the currency in which the investment is denominated.  Value, Report values 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.  **Long** Short** N/A  **Long** Short** N/A  **Long** Short** N/A  **Long** Short** N/A  ISS collateralized bond/debt colligation or bind cash management vehicle, required profile description.  ISS collateralized bond/debt colligation or bind cash management vehicle, required profile description.  ISS collateralized bond/debt colligation or bind cash management vehicle, required profile among the following cash management vehicle, required profile among the payoff profile among the following categories (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  **Long	d. CUSIP (if any).	884887AN0
Using C.2. Amount of each investment.  Balance Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.  Balance Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.  Balance Indicate the currency in which the investment is not second amount of the investment is not second amount of the investment is not second amount denominated in U.5. dollars. If the contract of the Fund.  Value, Report values in U.5. dollars, If the contract of the Fund.  Exchange rate.  Percentage value compared to net assets of the Fund.  Hem C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this item and respond to the relevant payoff profile to the contract of the Fund.  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  Asset type (short-term investment vehicle of other cash management vehicle of dett. derivative-detect and, derivative-detect and	At least one of the following other identifiers	X:
Limit C.2. Amount of each investment.	Identifier.	ISIN
Limit C.2. Amount of each investment.		
Balance	ISIN	US884887AN08
Units    Description of other units.   Description of other units.   Principal amount	Item C.2. Amount of each investment.	
Units  Description of other units.  Currency Indicate the currency in which the investment is denominated.  Walue. Report 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.  Pencentage value compared to net assets of the Fund.  Item C.4. Asset and Issuer type. Select the category that most closely identifies the instrument among each of the following:  Asset type (short-term investment vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund, liquidity pool, or other cash management vehicle e.g., money market fund,		ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
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 in ord 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 tem C.1.1.  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 (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equivalenced profile, and the first live-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, (pan, ABS-mortgage backed security, BS-asset backed bound/debt obligation, ABS-other, commodity, real estate, other), if other, provide a brief description.  Exercise of the country of investment or issuer.  Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country of investment or issuer.  CAYMAN ISLANDS	Balance	1500000.00000000
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 in ord 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.1.1.  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 (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equivalence of the rature-quity, derivative-foreign exchange, derivative-interest rate, derivatives-other, and assets the control of the rature-quity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, (pan, ABS-sorther, provide a brief description.)  Expert type (corporate, U.S. Treasury, U.S. government spency, U.S. gove	Linita	
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. collars, provide the exchange rate used to calculate value.  Exchange rate.  Percentage value compared to net assets of the Fund.  Lem C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.  Payoff profile.  Lem C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or repurchase agreement, equity-common, equity-preferred, debt, derivative-commondity, derivative-foreign exchange, derivative-foreign exchange derivative-foreign exchange	Units	Principal amount
Value. Report 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.  Item C.4. Asset and Issuer type. Select the category that most closely identifies the instrument among each of the following:  Asset type (short-term investment vehicle e.g., money market fund, liquidity pool, or other cash management vehicle).  In equity-prefered, debt, derivative-commodity, derivative-credit, derivative-commodity, derivative-foreign exchange, derivative-interest rate, derivative-some commercial paper, ABS-collateralized bond/debt obligation.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. money, U.S. government agency, U.S. government agency, U.S. government agency, U.S. money, U.S. government agency, U.S	Description of other units.	
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.	Currency. Indicate the currency in which the investment is denominated.	United States Dollar
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  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  Asset type (short-term investment vehicle) repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-foreign exchange, derivative-foreign exchange, derivative-foreign exchange, derivative-foreign exchange, derivative-foreign exchange, offer commodity, derivative-foreign exchange, offer commodity and the commodity of the commodity and the commodity of investment of issuer based on the condition of the condition of the country where the issuer is organized.  Cayman islands	currency of investment is not denominated in U.S. dollars, provide the	1500000.94000000
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  Long Short Lem Instrument among each of the following:  Long Short N/A  Long Short Lem Long Long Long Long Long Long Long Long		
Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.  Payoff profile.  Long Short N/A  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  Asset type (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, derivative-foreign exchange, derivative-foreign exchange, derivative-foreign exchange, derivative-interest rate, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other), if "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, egistered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer.  Report the ISO country ode that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	Exchange rate.	
Payoff profile  Long Short N/A  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  Asset type (short-term investment vehicle, e.g., money market fund, liquidity pool, or other cash management vehicle, repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-commodity, derivative-commodity, derivative-soller, exchange, derivative-interest rate, derivatives-other, structured note, loan; ABS-mortgage backed security, ABS-asset backed commercial pager, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other), if other, provide a brief description.  Issuer type (corporate, U.S. government agency, U.S. government sponsored entity, municipal, registered fund, other). If other, provide a brief description.  Report the ISO country of investment or issuer.  Report the ISO country where the issuer is organized, also report the ISO country of investment or issuer based on the country where the issuer is organized, also report the ISO country of investment or issuer based on the concentrations of the risk and		5.409883171673
Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-commodity, derivative-contrage, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-mortgage backed security, BBS-asset backed commercial paper, ABS-collateralized bond/debt obligation (absolute derivative-commodity, derivative-credit, derivative-commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S., Treasury, 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, also report the ISO country code that corresponds to the contractions of the risk and the contraction of the contractions of the risk and the contractions of the co	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.
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-commodity, derivative-credit, derivative-sother, structured note, toan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.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 contractions of the risk and the contractations of the risk and	Payoff profile.	■ Long  ■ Short  ■ N/A
(e.g., móney market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.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.S. Country of investment or issuer.  Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the contry of investment or issuer based on the concentrations of the risk and	Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
U.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	(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"	ABS-collateralized bond/debt obligation
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	U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide	Corporate
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	· ·	
issuer is organized, also réport the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	corresponds to the country where the	CAYMAN ISLANDS
Item C.6. Is the investment a Restricted Security?	issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.7.

Is the investment a Restricted Security?

Yes 
 No

a. Liquidity classification information. For po portfolio investment among the following cat classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for each egories 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.
following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	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 multiple subfine fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting lent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	© 1 ® 2 © 3 © N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2034-04-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.36756040
c. Currently in default? [Y/N]	◎ Yes ◎ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ● No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ● No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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.		
- Markoviko daka		
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 exceed Part C, provided that the securities so listed	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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.	
a. Name of issuer (if any).	Neuberger Berman Loan Advisers CLO 39 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.	549300VZYYV7KE4XNU69	
c. Title of the issue or description of the investment.	Neuberger Berman Loan Advisers CLO 39 Ltd., Series 2020-39A, Class A1R	
d. CUSIP (if any).	64134GAL3	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US64134GAL32	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.		
Balance	830000.00000000	
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.	832079.62000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	3.000967141880	
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.		
• •	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),	ABS-collateralized bond/debt obligation	

repurchase agreement, equity-common, equity-preferred, debt, derivative-

commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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.
following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	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 multiple sub-if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "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.	2038-04-20
b. Coupon.	
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>	Floating
ii. Annualized rate.	5.82316920
c. Currently in default? [Y/N]	○ Yes ⑥ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes   No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of	© Yes <sup>®</sup> 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
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning 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.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	◎ Yes ® No
b. Does any portion of this investment represent that is treated as a Fund asset and 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 Part C. provided that the securities so listed	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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Apidos CLO XVIII-R
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Apidos CLO XVIII-R, Series 2018-18A, Class A1R2
d. CUSIP (if any).	03767NAW6
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US03767NAW65

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

Balance. Indicate 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.	997768.87000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.598539757603
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, provided the context of the corporate fund.	Corporate
registered fund, other). If "other", provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted So	ecurity?
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 each tegories 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 category	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 choos following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	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 multiple sub- if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] 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). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2038-01-22 b. Coupon. i. Select the category that most closely reflects the coupon type among the Floating following (fixed, floating, variable, none). ii. Annualized rate. 5.69611080 c. Currently in default? [Y/N] Yes 
No d. Are there any interest payments in Yes No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of 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. c. Tri-party? Yes
No d. Repurchase rate. e. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items 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 Yes
No represent that is treated as a Fund asset and received for loaned securities?

Yes 
No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for

securities in an aggregate amount not excee Part C, provided that the securities so listed	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Voya CLO Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900MS3D9HONB0N824
c. Title of the issue or description of the investment.	Voya CLO Ltd., Series 2015-3A, Class A1R3
d. CUSIP (if any).	92913UBC9
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US92913UBC99
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
Balance	599331.50610000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	599764.01000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.163100794239
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.	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.	CAYMAN ISLANDS
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of 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?	
Item C.7.	
a. Liquidity classification information. For po	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for each regories 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.
following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	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 multiple subfitned chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
Item C.8. Indicate the level within the fair v Principles (ASC 820, Fair Value Measurem used as the practical expedient).	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting tent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "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.	2031-10-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.44008960
c. Currently in default? [Y/N]	○ Yes ◎ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ● No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ● No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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.

<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	
ii. If N, provide 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?	© Yes ● No
c. Is any portion of this investment on loan by the Fund?	© Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	ile of Portfolio Investments
Con each investment hold by the Cond and	to concelled the device displace the information requested in Dark C. A. Fund many report information for
securities in an aggregate amount not exce Part C, provided that the securities so listed	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 in I are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Voya CLO Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Voya CLO Ltd., Series 2017-3A, Class A1RR
d. CUSIP (if any).	92915QBG7
At least one of the following other identifiers	;·
Identifier.	ISIN
	IOIN
ISIN	US92915QBG73
Item C.2. Amount of each investment.	
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
Balance	
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.	999871.74000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.606123940200
Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the	
relevant payoff profile question in Item C. Payoff profile.	● Long ● Short ● N/A
i ayon promo.	© 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	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,	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	CAYMAN ISLANDS
corresponds to the country where the issuer is organized.	CATIVIAIN ISLANDS
If different from the country where the issuer is organized, also report the ISO	
country code that corresponds to the	
country of 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	
Is the investment a Restricted Security?	● Yes ○ No
Item C.7.	partfellis investments of even and management investment companies, provide the liquidity elegation(s) for each
portfolio investment among the following ca classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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.	N/A
b. If attributing multiple classification categor	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.
following circumstances: (1) if portions of th advisers with differing liquidity views; or (3)	se 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 multiple sub- if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire t would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
Item C.8. Indicate the level within the fair Principles (ASC 820, Fair Value Measuren used as the practical expedient).	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value	□ 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.	2034-04-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the	Floating
following (fixed, floating, variable, none).	
ii. Annualized rate.	5.38209000
c. Currently in default? [Y/N]	© Yes ● No
d. Are there any interest payments in arrears or have any coupon payments	© Yes <sup>®</sup> No

	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
		ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). of identifier used.
	v. Delta (if applicable).	
ı	tem 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 concerning 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.
	tem C.11. For derivatives, also provide: tem C.12. Securities lending.	
	a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ◎ No
	b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ● No
	c. Is any portion of this investment on loan by the Fund?	○ Yes ● No
ĺ	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 on listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.		
ı	tem C.1. Identification of investment.	
	a. Name of issuer (if any).	CIFC Funding Ltd.
	b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900RRJV30GDUWIX97
	c. Title of the issue or description of the investment.	CIFC Funding Ltd., Series 2019-1A, Class A1R2
	d. CUSIP (if any).	12553DAS6
	At least one of the following other identifiers	
	ldentifier.	ISIN
	ISIN	US12553DAS62

#### Item C.2. Amount of each investment. Balance. Indicate 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 **United States Dollar** the investment is denominated. Value. Report values in U.S. dollars. If 1000500.00000000 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 3.608389814248 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. Long Short N/A Item C.4. 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, 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 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 Security? Is the investment a Restricted Security? Yes No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "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.	2037-10-20	
b. Coupon.		
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>	Floating	
ii. Annualized rate.	5.65317000	
c. Currently in default? [Y/N]	© Yes <sup>®</sup> No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	© Yes <sup>®</sup> No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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.		
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	© Yes <sup>©</sup> 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 <sup>®</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes <sup>®</sup> No	

Item C.5. Country of investment or issuer.

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

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	CIFC Funding Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	54930089HD7KU5NUS092
c. Title of the issue or description of the investment.	CIFC Funding Ltd., Series 2021-7A, Class A1
d. CUSIP (if any).	12567HAC6
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US12567HAC60
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
Balance	690000.00000000
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.	690009.60000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.488579322712
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, loan, ABS-mortgage 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

Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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.
following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	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 multiple sub-if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ● 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2035-01-23
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.68194840
c. Currently in default? [Y/N]	○ Yes ◎ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ◎ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>®</sup> 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). of identifier used.
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 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 <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	● Yes ● No
c. Is any portion of this investment on loan by the Fund?	© Yes ● No
NPORT-P: Part C: Schedu	ıle of Portfolio Investments
securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously re application, or report to shareholders or oth	its 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 in lare not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Elmwood CLO VIII Ltd.
<ul> <li>b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.</li> </ul>	N/A
c. Title of the issue or description of the investment.	
investment.	Elmwood CLO VIII Ltd., Series 2021-1A, Class AR
d. CUSIP (if any).	Elmwood CLO VIII Ltd., Series 2021-1A, Class AR 29003EAS4
	29003EAS4
d. CUSIP (if any).	29003EAS4
d. CUSIP (if any).  At least one of the following other identifiers	29003EAS4
d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN	29003EAS4 S: ISIN
d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.	29003EAS4 S: ISIN
d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express	29003EAS4  ISIN  US29003EAS46
d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express number of contracts.	29003EAS4  S:  ISIN  US29003EAS46  ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres number of contracts.  Balance	29003EAS4  S:  ISIN  US29003EAS46  Ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the  800000.00000000
d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express number of contracts.  Balance  Units	29003EAS4  S:  ISIN  US29003EAS46  Ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the  800000.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.	2.889933543006
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, loan, ABS-mortgage 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 S	ecurity?
Is the investment a Restricted Security?	
Item C.7.	
<ul> <li>a. Liquidity classification information. For popertion investment among the following ca classifications, indicate the percentage among</li> </ul>	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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	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 choos following circumstances: (1) if portions of th advisers with differing liquidity views; or (3)	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 multiple sub- if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ● 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2037-04-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the	Floating

following (fixed, floating, variable, none).	
ii. Annualized rate.	5.84317080
c. Currently in default? [Y/N]	© Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	● Yes ● No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>®</sup> No
f. For 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 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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	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?	© Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	© Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not excee	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 in I are not restricted, have been held for not more than one year prior to the end of the reporting period covered

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

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

- Name of lances (if and	10. V 10. O V
a. Name of issuer (if any).	CarVal CLO VII-C 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.	254900KRTGHP264UWC15
c. Title of the issue or description of the investment.	CarVal CLO VII-C Ltd., Series 2023-1A, Class A1R

d. CUSIP (if any).	14686BAN7		
At least one of the following other identifiers			
Identifier.	ISIN		
ISIN	US14686BAN73		
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the		
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.	1000349.78000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	3.607848032821		
Item C.3. Indicate payoff profile among threlevant payoff profile question in Item C.	Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.		
Payoff profile.	● Long    ○ Short    ○ N/A		
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:		
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	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.	JERSEY		
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6. Is the investment a Restricted S	ecurity?		
Is the investment a Restricted Security?	● Yes ○ No		
Item C.7.			
a. Liquidity classification information. For poportfolio investment among the following cal classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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 Investmentsii. Moderately Liquid Investmentsiii. Less Liquid Investments

iv. Illiquid Investments	
Category.	N/A
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the advisers with differing liquidity views; or (3) if	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. 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 multiple subif the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ● 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2037-07-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.73316920
c. Currently in default? [Y/N]	○ Yes ◎ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes   No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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.	
a Maturitu data	

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes <sup>®</sup> 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- Part C. provided that the securities so listed	Its 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 in lare not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	OHA Credit Funding 11 Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	2549002MG7GTTY5LHR97
c. Title of the issue or description of the investment.	OHA Credit Funding 11 Ltd., Series 2022-11A, Class B1R
d. CUSIP (if any).	67115VAQ5
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US67115VAQ59
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
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	501888.17000000
denominated in U.S. dollars, provide the exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.810103108965
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, loan, ABS-mortgage 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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	BERMUDA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?		
Item C.7.		
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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	
h If attributing multiple classification catego		
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.  Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.		
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	© 1 ● 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2037-07-19	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	5.89317120	
c. Currently in default? [Y/N]	○ Yes ● No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	● Yes ● No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>®</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	◎ Yes ◎ No	

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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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 esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes ● No
c. Is any portion of this investment on loan by the Fund?	○ Yes ● No
by the Fund?	○ Yes ● No ule of Portfolio Investments
by the Fund?  NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed	ule of Portfolio Investments  its 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 in a re not restricted, have been held for not more than one year prior to the end of the reporting period covered by apported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement,
by the Fund?  NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously re	ule of Portfolio Investments  its 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 in a re not restricted, have been held for not more than one year prior to the end of the reporting period covered by apported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement,
Por each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth	ule of Portfolio Investments  its 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 in a re not restricted, have been held for not more than one year prior to the end of the reporting period covered by apported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement,
For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously re application, or report to shareholders or oth Item C.1. Identification of investment.	its 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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	its 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by proted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  Octagon 66 Ltd.
Property in the second securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth ltem 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.  c. Title of the issue or description of the	its 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by proted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  Octagon 66 Ltd.
Por each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the investment.	its 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  Octagon 66 Ltd.  N/A  Octagon 66 Ltd., Series 2022-1A, Class A1R
PORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).	its 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  Octagon 66 Ltd.  N/A  Octagon 66 Ltd., Series 2022-1A, Class A1R
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.	its 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  Octagon 66 Ltd.  N/A  Octagon 66 Ltd., Series 2022-1A, Class A1R  67577WAP6
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers	its 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by protect by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.    Octagon 66 Ltd.   N/A
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.	Its 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 securit
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.	its 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  Octagon 66 Ltd.  N/A  Octagon 66 Ltd., Series 2022-1A, Class A1R  67577WAP6
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express	Its 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 securit
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express number of contracts.	its 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 in a ren to restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.    Octagon 66 Ltd.     N/A     Octagon 66 Ltd., Series 2022-1A, Class A1R     67577WAP6     SIN     US67577WAP68     Seed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the

Currency. Indicate the currency in which	
the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1002641.02000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.616111588121
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.	
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-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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	f.
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for eac ategories 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.	N/A
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th advisers with differing liquidity views; or (3)	pries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. see to indicate the percentage amount of a holding attributable to multiple classification categories only in the ne position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sut if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire twould reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trading.

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.	2036-11-16
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	6.07298040
c. Currently in default? [Y/N]	© Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	© Yes <sup>®</sup> No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	● Yes ● No
f. For 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 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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 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 <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	● Yes ● No
c. Is any portion of this investment on loan by the Fund?	● Yes ● No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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).	Benefit Street Partners CLO XXXVII 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.	Benefit Street Partners CLO XXXVII Ltd., Series 2024-37A, Class A
d. CUSIP (if any).	08182TAA7
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US08182TAA79
	US061621AA79
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
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	499606.16000000
exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.801872842458
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.	
	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.	
economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?

Item C.7.

a. Liquidity classification information. For po portfolio investment among the following cat classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for each regories 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.
following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	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 multiple subfithe fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting lent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	© 1 ◎ 2 © 3 © N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2038-01-25
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.69832840
c. Currently in default? [Y/N]	◎ Yes ◎ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	© Yes ® No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ◎ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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.	
- Markoviko daka	
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 investment.	
a. Name of issuer (if any).	Madison Park Funding XVIII Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Madison Park Funding XVIII Ltd., Series 2015-18A, Class ARR
d. CUSIP (if any).	55819BAW0
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US55819BAW00
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
Balance	325466.86000000
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.	325634.98000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.174430729630
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.	
• •	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),	ABS-collateralized bond/debt obligation

repurchase agreement, equity-common, equity-preferred, debt, derivative-

commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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
Item C.7.  a. Liquidity classification information. For po portfolio investment among the following cat classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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
3 .	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.
following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	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 multiple sub- if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ● 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2030-10-21
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.49478080
c. Currently in default? [Y/N]	○ Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes   No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of	© Yes <sup>®</sup> 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, in 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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 concerning	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ◎ No
b. Does any portion of this investment represent that is treated as a Fund asset and 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 Part C, provided that the securities so listed	es 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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by corted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, envise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	CIFC Funding Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900JEH56UBUEZJW15
c. Title of the issue or description of the investment.	CIFC Funding Ltd., Series 2017-4A, Class A1R
d. CUSIP (if any).	12551JAL0
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 563062.52000000

Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	563633.10000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.032791541242
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
Payoff profile.	● Long    Short    N/A
Item C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 each egories 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
• ,	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 following circumstances: (1) if portions of the advisers with differing liquidity views; or (3) i	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 multiple subfithe fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade

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

Indicate the level within the fair value hierarchy in which the fair value

measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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. 2030-10-24 b. Coupon. i. Select the category that most closely reflects the coupon type among the Floating following (fixed, floating, variable, none). ii. Annualized rate. 5.50824840 c. Currently in default? [Y/N] Yes 
No d. Are there any interest payments in Yes No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of 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. c. Tri-party? Yes
No d. Repurchase rate. e. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items 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 Yes
No represent that is treated as a Fund asset and received for loaned securities?

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Yes 
No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.		
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Ares XXXIV 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.	549300VDFIIXSFET0S73	
c. Title of the issue or description of the investment.	Ares XXXIV CLO Ltd., Series 2015-2A, Class AR3	
d. CUSIP (if any).	04015GAX7	
At least one of the following other identifiers		
Identifier.	ISIN	
ISIN	US04015GAX79	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.		
Balance	850000.00000000	
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.	851286.23000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	3.070237442620	
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.	CAYMAN ISLANDS	

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	
Item C.7.	
a. Liquidity classification information. For po	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for each regories 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.
following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	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 multiple subfitned chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
Item C.8. Indicate the level within the fair v Principles (ASC 820, Fair Value Measurem used as the practical expedient).	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting tent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ● 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2033-04-17
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.62287960
c. Currently in default? [Y/N]	○ Yes ◎ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ● No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ● No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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	◎ Yes ◎ No
Y, provide the name of the central counterparty.	
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information 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: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes ® No
b. Does any portion of this investment represent that is treated as a Fund asset and 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 exceed Part C, provided that the securities so listed	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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	LCM 26 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.	LCM 26 Ltd., Series 26A, Class A1
d. CUSIP (if any).	50200FAC3
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US50200FAC32
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
Balance	336891.40000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	337011.23000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.215460159539
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.
Pavoff 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	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,	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	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 S	ecurity?
Is the investment a Restricted Security?	● Yes ○ No
Item C.7.	
Liquidity classification information. For portfolio investment among the following ca classifications, indicate the percentage amount of the	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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 categor	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.
following circumstances: (1) if portions of th advisers with differing liquidity views; or (3)	se 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 multiple sub-if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire t would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
Item C.8. Indicate the level within the fair Principles (ASC 820, Fair Value Measuren used as the practical expedient).	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value	□ 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.	2031-01-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.62478040
c. Currently in default? [Y/N]	
d. Are there any interest payments in arrears or have any coupon payments	© Yes <sup>®</sup> No

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 <sup>®</sup> 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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	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 <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	© Yes ® No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 49 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.	549300VCB8LYR1RGV869
c. Title of the issue or description of the investment.	Dryden 49 Senior Loan Fund, Series 2017-49A, Class BR
d. CUSIP (if any).	26244QAQ6
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US26244QAQ64

#### Item C.2. Amount of each investment. Balance. Indicate 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 **United States Dollar** the investment is denominated. Value. Report values in U.S. dollars. If 500803.24000000 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 1.806190215051 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. Long Short N/A Item C.4. 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, 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 **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 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

b. 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 subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "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.	2030-07-18	
b. Coupon.		
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>	Floating	
ii. Annualized rate.	6.15477960	
c. Currently in default? [Y/N]	© Yes ◉ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes      ○ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes      No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	◎ Yes ◎ No	
ii. Contingent convertible? [Y/N]	◎ Yes ◎ No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker 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.		
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	© Yes <sup>©</sup> 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 <sup>®</sup> No	

Item C.5. Country of investment or issuer.

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

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	AIMCO CLO 22 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.	AIMCO CLO 22 Ltd., Series 2024-22A, Class A
d. CUSIP (if any).	00901UAA1
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US00901UAA16
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
Balance	850000.00000000
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.	851374.72000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.070556589461
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

Report the ISO country code that corresponds to the country where the issuer is organized.	JERSEY	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted So	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 each tegories 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 subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it 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 Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ● 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2037-04-19	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	5.79317040	
c. Currently in default? [Y/N]	○ Yes ◎ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ◎ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes   No	
f. For 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 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). of identifier used.	
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 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: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and 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	lle of Portfolio Investments
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.	
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Barings 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.	549300NRFNRCBGSJ3239
c. Title of the issue or description of the investment.	Barings CLO Ltd., Series 2022-4A, Class A1R
d. CUSIP (if any).	06763HAL0
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US06763HAL06
Item C.2. Amount of each investment.	
Balance. Indicate 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.	999771.03000000

Exchange rate.

Percentage value compared to net assets of the Fund.	3.605760720872	
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 So	ecurity?	
Is the investment a Restricted Security?	● Yes ○ No	
Item C.7.		
<ul> <li>a. Liquidity classification information. For po portfolio investment among the following cat classifications, indicate the percentage amo</li> </ul>	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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 subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.		
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	□ 1 ⑨ 2 □ 3 □ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2037-10-20	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the	Floating	

following (fixed, floating, variable, none).	
ii. Annualized rate.	5.65317000
c. Currently in default? [Y/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 <sup>®</sup> No
f. For 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 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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 <sup>©</sup> 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: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	© Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not excee	its 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 in I are not restricted, have been held for not more than one year prior to the end of the reporting period covered

this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, 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 XLII 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.	549300YWZ8HFDYP0MR16

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

Madison Park Funding XLII Ltd., Series 13A, Class B

d. CUSIP (if any).	04966HAE6
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US04966HAE62
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
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.	500739.91000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.805961809926
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	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.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 poportfolio investment among the following cal classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for each tegories 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 Investmentsii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments	
Category.	N/A
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the advisers with differing liquidity views; or (3) if	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. 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 multiple sub-if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	© 1 ® 2 © 3 © N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2030-11-21
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	6.05194920
c. Currently in default? [Y/N]	○ Yes ● No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes   No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>®</sup> 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). of identifier used.
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.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes   No
b. Does any portion of this investment represent that is treated as a Fund asset and 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 exceed Part C. provided that the securities so listed	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 in are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Cedar Funding IV 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.	549300PPJP6KEORGHQ85
c. Title of the issue or description of the	Cedar Funding IV CLO Ltd., Series 2014-4A, Class AR3
investment.	
d. CUSIP (if any).	150323BL6
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US150323BL64
Item C.2. Amount of each investment.	
	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
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.	500521.20000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.805173013388
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, loan, ABS-mortgage 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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other", provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 each tegories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity nunt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. 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 multiple sub- if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting nent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	© 1 ● 2 © 3 © N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2038-01-23
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.61907080
c. Currently in default? [Y/N]	© Yes <sup>®</sup> No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	© Yes <sup>®</sup> No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	© Yes <sup>©</sup> No

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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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 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 <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	© Yes ® No
2) 1.0.1 1.111	
	ule of Portfolio Investments
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for redding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in a are not restricted, have been held for not more than one year prior to the end of the reporting period covered by sported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement,
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously re	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for redding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in a are not restricted, have been held for not more than one year prior to the end of the reporting period covered by apported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement,
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or other provious or the state of the securities and the securities are provided that the securities are provided that the securities are provided to the securities	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for redding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in a are not restricted, have been held for not more than one year prior to the end of the reporting period covered by apported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement,
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or othe Item C.1. Identification of investment.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in dare not restricted, have been held for not more than one year prior to the end of the reporting period covered by reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, rewise made available to the public.
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in dare not restricted, have been held for not more than one year prior to the end of the reporting period covered by eported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  CIFC Funding Ltd.
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in dare not restricted, have been held for not more than one year prior to the end of the reporting period covered by sported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, rewise made available to the public.  CIFC Funding Ltd.  635400VBVF8AYJQBI411
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the investment.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in dare not restricted, have been held for not more than one year prior to the end of the reporting period covered by proted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, rewise made available to the public.  CIFC Funding Ltd.  CIFC Funding Ltd.  CIFC Funding Ltd., Series 2018-1A, Class A1R
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in dare not restricted, have been held for not more than one year prior to the end of the reporting period covered by proted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, rewise made available to the public.  CIFC Funding Ltd.  CIFC Funding Ltd.  CIFC Funding Ltd., Series 2018-1A, Class A1R
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or oth 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in dure not restricted, have been held for not more than one year prior to the end of the reporting period covered by sported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, rewise made available to the public.  CIFC Funding Ltd.  CIFC Funding Ltd., Series 2018-1A, Class A1R  17181NAC8
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or othe ltem 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in dure not restricted, have been held for not more than one year prior to the end of the reporting period covered by sported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, rewise made available to the public.  CIFC Funding Ltd.  CIFC Funding Ltd., Series 2018-1A, Class A1R  17181NAC8
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or othe ltem 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in d are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  CIFC Funding Ltd.  635400VBVF8AYJQBI411  CIFC Funding Ltd., Series 2018-1A, Class A1R  17181NAC8  S:  US17181NAC83
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or othe ltem 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in d are not restricted, have been held for not more than one year prior to the end of the reporting period covered by prorted by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  CIFC Funding Ltd.  635400VBVF8AYJQBI411  CIFC Funding Ltd., Series 2018-1A, Class A1R  17181NAC8
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or othe ltem 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in d are not restricted, have been held for not more than one year prior to the end of the reporting period covered by ported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, erwise made available to the public.  CIFC Funding Ltd.  635400VBVF8AYJQBI411  CIFC Funding Ltd., Series 2018-1A, Class A1R  17181NAC8  S:  US17181NAC83
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce Part C, provided that the securities so listed this report, and have not been previously reapplication, or report to shareholders or othe 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is expresentment of contracts.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in a renot restricted, have been held for not more than one year prior to the end of the reporting period covered by sported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, rewise made available to the public.    CIFC Funding Ltd.

Currency. Indicate the currency in which the investment is denominated.	United States Dollar				
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	748716.91000000				
Exchange rate.					
Percentage value compared to net assets of the Fund.	2.700312315641				
Item C.3. Indicate payoff profile among threlevant payoff profile question in Item C.	e following categories (long, 11.	short, N/A). F	or derivatives, re	spond N/A to this	ltem and respond to the
Payoff profile.	Long Short N/A				
Item C.4. Asset and issuer type. Select the	category that most closely i	identifies the	instrument amor	ng each of the follo	owing:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.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	ABS-collateralized bond/debt obl  Corporate  CAYMAN ISLANDS	igation			
corresponds to the country where the issuer is organized.	CAYMAN ISLANDS				
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?					
Item C.7.  a. Liquidity classification information. For poportfolio investment among the following cat classifications, indicate the percentage amo	tegories as specified in rule 22e	e-4 [17 CFR 27	t investment comp 70.22e-4]. For port	anies, provide the l tfolio investments w	iquidity classification(s) for each vith 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 Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the advisers with differing liquidity views; or (3) position (rather than basing it on the sizes it size for each portion of the position.  Item C.8. Indicate the level within the fair Principles (ASC 820, Fair Value Measurem	e to indicate the percentage and e position have differing liquidity if the fund chooses to classify the would reasonably anticipated the state of t	nount of a hold y features that he position thr trading). In (1)	ding attributable to t justify treating the ough evaluation of and (2), a fund wo asurements fall p	multiple classification portions separatel from long it would buld classify using toursuant to U.S. Go	ion categories only in the ly; (2) if a fund has multiple subtake to liquidate the entire the reasonably anticipated trade
used as the practical expedient).	iong. [iizio] Nepolt N/A II li	iie iiivestiileli	it does not nave t	. 16 v c 1 a 3 3 0 C 1 a 1 e 0	with it (i.e., liet asset value

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the 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.	2038-01-18
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.66894160
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 <sup>®</sup> No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes ● No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	© Yes ◎ No
ii. Contingent convertible? [Y/N]	© Yes <sup>©</sup> No
iii. Description of the reference instrument, i 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	© Yes <sup>©</sup> 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 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 <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	© Yes ● No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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).	Voya CLO Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Voya CLO Ltd., Series 2019-4A, Class BR
d. CUSIP (if any).	92918BAS2
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US92918BAS25
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the
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.	250533.12000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.903569373653
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
••	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 S	ecurity?
Is the investment a Restricted Security?	● Yes ○ No

a. Liquidity classification information. For po portfolio investment among the following cat classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for each egories 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.
following circumstances: (1) if portions of the advisers with differing liquidity views; or (3)	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 multiple subfine fund chooses to classify the position through evaluation of how long it would take to liquidate the entire would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting lent). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	© 1 ® 2 © 3 © N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2035-01-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	6.31359000
c. Currently in default? [Y/N]	◎ Yes ◎ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ● No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ● No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, 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 reference ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). 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 <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes ● No
c. Is any portion of this investment on loan by the Fund?	○ Yes ● No

# NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

## **NPORT-P: Signatures**

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	Palmer Square Funds Trust
By (Signature):	/s/ Jeffrey D. Fox
Name:	Jeffrey D. Fox
Title:	Principal Executive Officer
Date:	2025-04-30

#### Palmer Square CLO Senior Debt ETF SCHEDULE OF INVESTMENTS As of March 31, 2025 (Unaudited)

		Principal Amount	 Value
COLLATERALIZED LOAN OBLIGATIONS — 98.7% AIMCO CI O 22 Ltd			
Series 2024-22A-A 5.793% (3-Month Term SOFR + 150 basis points), 4/19/2037	1,2,3	850,000	\$ 851,375
Apidos CLO XVIII-R Series 2018-18A-A1R2 5.696% (3-Month Term SOFR + 133 basis points), 1/22/2038	1,2,3	1,000,000	997,769
Ares XXXIV CLO Ltd.			

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### Palmer Square CLO Senior Debt ETF SCHEDULE OF INVESTMENTS - Continued

#### As of March 31, 2025 (Unaudited)

Series 2015-2A-AR3 5.623% (3-Month Term SOFR + 132 basis points), 4/17/2033	1,2,3	Principal	851,2	286
Bain Capital Credit CLO Ltd.		Amount	Value	
Series 2019-2A-AR3 5.215% (3-Month Term SOFR + 92 basis points), 10/17/2032 COLLATER LOAN OBLIGATIONS (CONTINUED) basis points), 4/22/2035	1,2,3	1,000,000	1,000,0	
Series 2022-2A-A1 5.610% (3-Month Term SOFR + 132 basis points), 4/22/2035	1,2,3	1,000,000	998,	555
Neuberger Berman Loan Advisers CLO 39 Ltd. Barrios CLO 30 A A ID 5 923% (2 Month Torm SOER + 153 basic points), 4/20/2038	1,2,3	930 000	\$ .832	000
Series 2022-39-A-14 5.5-533 % GMMnth Term SOFF 7 1353 basis points) 101/20/2038 Octagon 66 Ltd.	1,2,3	1,083,0880	\$ 999,	7740
Octagon 66 Ltd Battallon CLO XI Ltd. Series 2022-1A-A1R 6 073% (3-Month Term SOFR + 175 basis points) 11/16/2036	1:2:3	1.000.000	1 002	641
Series 2072-112-2475-073% (3-Month Term SOFR+1,175-basis points), 14/24/2034 BBBBC-5844F PAMPB,17-14 XXXVIII td	1,2,3	1;000;000	1,000,5	714'
Deficial Street Partiers CLO XXXVII Etc.				

2

As of March 31, 2025 (Unaudited)

Serias, 2022 11A B1R 5.893% (3 Month Term SOFR + 160 basis points), 7/19/2037 Palmer Square CLO Ldd ** (5 Month Term SOFR + 135 basis points), 1/25/2038	1,2,3 1,2,3	500,000 500,000		501,888 499,606
Series 20214A: BT 2.14% (3-Month Term SOFR + 1912 basis points), 10/15/2034 Series 2023, A-A1R 5.733% (3-Month Term SOFR + 144 basis points), 7/20/2037	1,2,3,4 1,2,3 <b>Net Change</b>	645,000 1,000,000	Number of Shares	645,852 1,000,350
Selfe 및 1921(9)가는 시구 0.1 td 20 (3-Month Term SoFR + 135 basis points), 4/17/2036 Selfe 및 2011 선생 수 있고 5619% (3-Month <b>Begirts Off</b> R + 134 basis points), 1/23/2038	1,2,3 in Realizet <sup>2,3</sup> Unrealized	<b>Value</b> 820,000 50 <b>0,000</b> d	Held at End	819,975 500¢52\$t
Series 2019-24-A 5.662% (3-Montin Term SOFE + 136.2 utchis 58his), 7/26/2033 ales Series 2017-4A/B, 5508% (3-Montin Term SOFE + 121.2 basis points), 10/24/2030	Gain (Loss),3Appreciation	of Period 372,757 563,063	of Period	372,917 563,633
PREFIER \$4048-6/CA-P2-9-6693/06-Werth Term \$0FR + 136 basis points); 4/18/2039	1,2,3	356;628		<del>39</del> 8; <del>3</del> 53

Palmer Square CLO Senior Debt ETF

## SCHEDULE OF INVESTMENTS

As of March 31, 2025 (Unaudited)

3			
Periodo Sur Prince 2019-14-A1R2 5.653% (3-Month Term SOFR + 136 basis points), 10/20/2037	1,2,3	1,000,000	1,000,500
2058Files - 2021-7A-A1-5-682% (3-Month Term SOFF # 1393 basis points); 1/73/2035	1,2,3	Pri <b>999,9</b> 00	1,500,017
Dewolf Park CLO Ltd.		Amount	Value
1800/2501720 120 120 120 120 120 120 120 120 120 1	\$ 1,2,3 \$78	\$ <b>699;352</b>	645,000 <b>\$23,034</b>
1975 37 4197 5 3829% (3-Month Term SOFR + 106 basis points), 4/20/2034 P3/2034 1975 37 41975	1,2,3 1,2,3 41	1,000,000 598;888	999,872 590,893 8 78,879
	-	79,000	\$ 78,879
TO ARISO DE AFRICA DE LA COMPANIA DE LA CALLER DE LA COMPANIA DE LA CALLER DE LA C	\$41 <sup>1,2,3</sup> \$781	1 <b>\$649,69</b> 80	645,000 <b>27,353,609</b> 9

As of March 31, 2025 (Unaudited)

Bi 5i 5i 110			
Barings Equipment Finance LLC  MSV Individual Section 48 and 48 and 48 and 48 and 48 corporate Actions 4  Selection 50 and 50 an	1,2,3	Principal 1,0 <b>25,000</b> Amount	1.0025,6289 Value
ASSES ENCKED SECTION THE STUDION TREE OF PROPERTY HE STUDION THE S	1,2,3	Nur8 <b>62,057</b>	8 <b>62,263</b>
BSSILbGm4.fruitsjassen Eukerution Trust Nissan Aufold gas trust 1990 (1994) (19	1,2,3 5 1,2,3	of Shares 255,000 150,000 150,000 1,000,000 145,000 53,255	<b>256, 295</b> 1/2 599 150, 111 88, 161 1,001, 501 146, 151 53,014

#### As of March 31, 2025 (Unaudited)

5				
(Cost \$88,261) <b>行時程序》的企業所在1934343419319319319</b>	1,2,3	Principal 1	_	88,261 337,0185 Value 66,847
日本	1,2,3	500 <u>5,</u> 469 170,000 3 <b>25</b> 94 <b>2</b> 73	<b>\$</b>	27,441,866 285,450 27,727,018 27,727,018 325,6258
National Office (1995)	1,2,3	58:89 <del>5</del> 6 <b>78:658</b> 0 110,000		58,883 6 <b>79</b> (1 <b>92</b> 9 110,275

As of March 31, 2025 (Unaudited)

SOUR AND SELECT TAKES POHISO REPORT basis points). A superior participation of the Securities Act that	buyers. The total value of these secur	ities is \$27,553,565 which	<b>190</b> ; <b>943</b> Value 37,273
The state of the s	companies. As defined by the Investi 23/2436e of the outstanding voting se	ment Company Act of 1940, curities, or 2 company which	4,089,732
		199 251 190 500 133 000	189,475 498,628 133,628
The state of the s	1,3,4	89; <del>23</del> 8	89;647

As of March 31, 2025 (Unaudited)

Series, 2018, Jan 418, 5, 868% (3 Menth Jerns COFR), 4,323 basis points), 1/18(2)38 Objection of the Series of the	1,2,4	Principa 200 — 100,000 — —	499,105 99,829
George Call (1997) 1997 (1997)	1,2,4	Amount 50 988, 988 110, 100 588, 106	Value 88.735 568.338 109,545 568.234
ACHIER ACT OF THE EAST OF THE PROPERTY OF THE	1,2,4	100,000 100,000 100,000 100,000 625,000	388,896
開催	1,2,4	625,000 399,499	625,853 399,003 399,512
		_	

# SCHEDULE OF INVESTMENTS - Continued As of March 31, 2025 (Unaudited)

8			
ALTOMOBILE COMPONENTS - 0.4% 1.00 SOFR + 310 basis points), 1/17/2033	1,2,4	Pring 8,000 Amount 229	409,528 Value 97,528
13.4 (13.72031 1.3.4 (13.72031	1,2,4	<b>99,500</b> 1,0 <b>52,09</b> 3 98,994	99,580 9 <b>52,428</b> 97,324
1.3.4 1.	1,2,4	99,750 <b>800,000</b> 99,500	99,875 <b>869,298</b> 99,376
1.3.4 (Helf) SCFR + 300 basis points, 8/1/2(30) 1.3.4 (Helf) SCFR + 300 basis points, 8/1/2(30) Helf) Basis points, 4/25/2036 (Helf) Basis points, 4/25/203	1,2,4	1,0 <b>00,000</b>	\$ 1,000 <b>5</b>
TOTAL BANK LOANS TO THE STO BASIS POINTS), 11/6/2028	1,0,4	98,500 100,000	99,879

As of March	31	2025	(Inqudited)
AS OI WATCH	οı,	2025	(Unaudited)

290 Land Strip 1987 April 1987 Month Jerms SOFR + 300 basis points), 10/15/290 Land 3/22/3/3/3/3/3/3/3/3/3/3/3/3/3/3/3/3/3/	1,2,4	Prin <b>tella</b> Am <b>pha</b> , <b>528</b> 336,891	366;846 2 365;566 Value 66;089 337,011
1.3.4 (1997) 1994 (1997) 1994 (1997) 1995	1,2,4 1,2,4 1,2,4 1,2,4,2,4	199:049 500,900 499:040 1.000 900 125:000	\$ 1,00,000 1,000,000 1,000,000 1,000,000 1,000,000

As of March 31, 2025 (Unaudited)

10			
中原於明朝开始系統工程。4位於1 Lien,2025 Incremental Term Loan, B 水海的海峡沙海湖南州的过程形式上海海岛330000000000000000000000000000000000	1,2,2,4,5	Principal 1,000,000 Amove 199,000	1. <b>590.632</b> Value 98.739 198.739
Manuscranz El and Mark (Els Mark Aday oth Teren A GER et 73 fs basis in glotals ), 0/25/2008	1,24	500,000	506,249
GREEN GREEN HARRIS STEP Aging SARLACLO 52 Ltd.	1,2,2,4	85,000 1,000,000	<b>46,580</b> 1,006,970
######################################	1,12,244	105,000 850,000	\$ <b>800.869</b>
BREAUGES TELESTATION SERVICES — 0.7%			171,941

As of March 31, 2025 (Unaudited)

11	
FINANCIAL SERVICES — 1.0% AND THE CONTROL OF THE CO	1,000,635
<b>新聞師(1974) 118</b> 11 11 11 11 11 11 11 11 11 11 11 11 11	Value 32 727 98,987 496,021
<b>Example 24 Autor 5:0</b> (184) (	
12 1,500 000 12 12 1,500 000 12 12 1,500 000 12 12 1,500 000 12 12 1,500 000 12 1,5	1 <b>53,949</b> 999,874
CONTROL STREET STREET AND OPEN STREET - 0.7% 7. 500 (35.5) 28 850 (36.7) 1.2 75,000 \$	177,567 18,848,2030
SHRYPEN This LC Shift Rayments Finance Sub, Inc.	11/3,756

As of March 31, 2025 (Unaudited)

4.375% 8/15/2028 12 12 12 12 12 12 12 12 12 12 12 12 12	Princ75a000 ——————————————————————————————————	71,695 Value <b>92,693</b>
場的研究が対象的の時代がInna-dgr 日本の表現の表現の表現の表現の 日本の表現の表現の表現の表現の表現の表現の表現の表現の表現の表現の表現の表現の表現の	135,998	401,982 1 <b>72,489</b> 284,737
COMMENSATION CONTROLL CONTROL C	1 <b>45</b> , 998 55,000 \$ 1 <b>98</b> , 998	74,567 52,815 194,985

# SCHEDULE OF INVESTMENTS - Continued As of March 31, 2025 (Unaudited)

4 925%, 10/15/2028 Berting Group Corp.  1	13	Pridzipal 100 Am (25 966) 198,666 198,666 168,666	123,708 219,668 Value 6,949 158,799 1 188,849 \$ 258,475 258,475 108,788

# SCHEDULE OF INVESTMENTS - Continued As of March 31, 2025 (Unaudited)

SPECIAL TED REITS — 1.0%

SECOND TO THE SECO

Principal Amo (4.00) 100,000	975,275 Value 72,283 146,878
300,000 50,000	\$ 300,6565 \$ 300,6565 48,906 597,773
199,999	199 158 597,773

1	5		
Churchill Rown and Micros LLC / Mileage Plus Intellectual Property Assets Ltd.		<b>3</b> §;888	<b>3</b> 9;988
Ultiput America LLC  1.699%, \$1.699% of 1-12  1.699%, \$1.699% of 1-12  1.699%		Number of Share 1999	79:856
Special Control of the Control of th	6	1,175,703	486,938 74,837 1,175,703 123,574
Mong Georgian Electronics To Each		Princi <b>ne</b> logo 199;999	154,298

Stacks/el/ne-Gnongage Trust, Inc.	Amount	
HEMPHRANDE THE REAL CATORIAGE OF PERHPHERALS - 1.7%% BENTHER HIGH IN 1.4 OF EMC 4 C/CR 2.5	<b>35</b> , <b>000</b> 1,000,000	<b>45</b> , <b>58</b> 0 1,000,000
<del>開発的では、100mmのでは、100</del>	59 <b>3</b> ,8 <b>86</b> 750,000	499.955 747,358
U.SLegs.yv. B.A. 160% 5/15/2025 TRACTORS OF TRACES & DISTRIBUTORS — 0.6% Hele Affeld MyS. Inc.	<b>158;000</b> 500,000	100; <del>32</del> 8 494,194
4:375%; 4/15/2029 1:2	185,000	2,889,832 99,888

TOTAL SHORT-TERM INVESTMENTS

BHIRD REGISTS, Nattl. America. Inc.
4 1066.000 4,065.535

TOTAL NIVESTMENTS — 99.7%

WESCO. INSTRUMED — 12

Office Assets in Excess of Labilities — 0.3%

Office Assets in Excess of Labilities — 0.3%

Office Assets in Excess of Labilities — 0.5%

WRESCO. SHORT ASSETS — 10000%— Inc.

125.000 5,000 40.0

Zegona Finance plc
Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities are restricted and may be resold in
8.65%. The security exempt from registration normally to qualified institutional buyers. The total value of these securities is \$24,500,945 which
represents 61,23% of total net assets of the Fund.
301 Security 1987 interest at rates which are periodically determined by reference to a base lending rate plus a premium. All
10.65% Security 1987 interest at rates which are periodically determined by reference to a base lending rate plus a premium. All
10.65% Security 1987 interest at rates which are periodically determined by reference to a base lending rate plus a premium. All
10.65% Security 1987 interest at rates which are periodically determined by reference to a base lending rate plus a premium. All
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10.65% Security 1987 interest at rates which are periodically determined by reference to a base lending rate plus at rates which are periodically determined by reference to a base lending rate plus at rates which are periodically at rates at rates which are periodically at rates

79,583 202,135

9,504,036

U.S. Treasy Notes from excess cash flow or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a 3.500% that \$\frac{150476}{2}\frac{

296,900