UNITED STATES SECURITIES AND EXCHANGE COMMISSION WASHINGTON, DC 20549

FORM NPORT-P

Monthly Portfolio Investments Report

NPORT-P: Filer Information

| Filer CIK | 0001578987 |
|-------------------------------|------------|
| Filer CCC | ****** |
| Filer Investment Company Type | |

LIVE TEST

Is this a LIVE or TEST Filing? Would you like a Return Copy?

Is this an electronic copy of an official filing submitted in paper format?

Submission Contact Information

Name

Phone

E-Mail Address

Notification Information

Notify via Filing Website only? Series ID

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant ArrowMark Financial Corp.

b. Investment Company Act file number for Registrant: (e.g., 811-____) 811-22853

c. CIK number of Registrant 0001578987

d. LEI of Registrant 549300IG3L8MH4JMIN52

e. Address and telephone number of Registrant.

Street Address 1 100 Fillmore Street

Street Address 2 Suite 325 Denver City

State, if applicable

Foreign country, if applicable

Zip / Postal Code 80206

Telephone number (303) 398-2929

Item A.2. Information about the Series.

a. Name of Series. ArrowMark Financial Corp.

b. EDGAR series identifier (if any).

c. LEI of Series. 549300IG3L8MH4JMIN52

Item A.3. Reporting period.

a. Date of fiscal year-end. 2022-12-31

b. Date as of which information is reported. 2022-12-30

Item A.4. Final filing

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

NPORT-P: Part B: Information About the Fund

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

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

a. Total assets, including assets attributable to miscellaneous securities reported in Part D. 208499623.84

b. Total liabilities. 60840563.28

c. Net assets. 147659060.56

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

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

0.00000000

b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.

0.00000000

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

Amounts payable within one year.

Banks or other financial institutions for borrowings. 55600000.00000000

 Controlled companies.
 0.00000000

 Other affiliates.
 0.00000000

 Others.
 0.00000000

Amounts payable after one year.

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

d. Payables for investments purchased either (i) on a delayed delivery, when-issued, or other firm commitment basis, or (ii) on a standby commitment basis.

(i) On a delayed delivery, when-issued, or other firm commitment basis: 0.00000000(ii) On a standby commitment basis: 0.00000000

e. Liquidation preference of outstanding preferred stock issued by the Fund. 0.00000000

f. Cash and cash equivalents not reported in Parts C and D. 395358.41000000

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 Switzerland Franc

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.
 3.98040000

 1 year.
 74.07679000

 5 years.
 1733.22363000

 10 years.
 1661.87068000

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. 398.03999000 1 year. 7407.67935000 5 years. 173322.36313000 10 years. 166187.06807000 30 years. 0.00000000

Currency Metric: 2

ISO Currency code Euro Member Countries

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

Maturity period.

3 month. 201.25471000 1 year. -0.23137000 5 years. 77.51586000 10 years. 21.52599000 30 years. 6.69655000

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. 20125.47226000 1 year. -23.13730000 5 years. 7751.58558000 10 years. 2152.59851000 30 years. 669.65432000

Currency Metric: 3

ISO Currency code United Kingdom Pound

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

Maturity period.

3 month. 42.25214000 1 year. -2.30415000 5 years. -0.30328000 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. 4225.21416000 1 year. -230.41505000 5 years. -30.32820000 10 years. 0.00000000 30 years. 0.00000000 Currency Metric: 4

ISO Currency code United States Dollar

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

Maturity period.

 3 month.
 49.68750000

 1 year.
 1051.18076000

 5 years.
 8953.68753000

 10 years.
 4199.40403000

 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.
 4968.74905000

 1 year.
 105118.07654000

 5 years.
 895368.75238000

 10 years.
 419940.40300000

 30 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.0.000000001 year.407.213370005 years.812.9015900010 years.0.0000000030 years.0.00000000

Non-Investment grade.

Maturity period.

 3 month.
 0.00000000

 1 year.
 4011.08339000

 5 years.
 18359.68337000

 10 years.
 5992.23650000

 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:

Item B.5. Return information.

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

Monthly Total Return Record: 1

Monthly total returns of the Fund for each of the preceding three months – Month 1. -1.62000000 Monthly total returns of the Fund for each of the preceding three months – Month 2. 3.24000000 Monthly total returns of the Fund for each of the preceding three months – Month 3. -0.020000000 b. Class identification number(s) (if any) of the Class(es) for which returns are reported. C0000000000

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

0.00000000

Asset category. Commodity Contracts

Monthly not 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 $$ | 0.00000000 |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 $$ | 0.00000000 |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 $$ | 0.00000000 |
| Instrument type. Forward | |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 $$ | 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. Future | |
| 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. Option | |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month ${\bf 1}$ | 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 | 0.00000000 |
| 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

| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
|---|--|
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | 0.00000000 |
| | 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 change in unrealized appreciation (or depreciation) – Month 2 | |
| | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| 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 change in unrealized appreciation (or depreciation) – Month 2 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| Asset category. Credit Contracts | 0.00000000 |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| Instrument type. Forward | 0.0000000 |
| 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 | |
| Monthly net realized gain(loss) – Month 2 Monthly net change in unrealized appreciation (or depreciation) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 $$ | 0.00000000 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 Monthly net realized gain(loss) – Month 3 $$ | 0.00000000 0.00000000 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 $$ | 0.00000000 0.00000000 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. Future | 0.00000000 0.00000000 0.00000000 0.000000 |
| 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. Future Monthly net realized gain(loss) – Month 1 | 0.00000000 0.00000000 0.00000000 0.000000 |
| 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. Future 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 2 Monthly net realized gain(loss) – Month 3 Monthly net change in unrealized 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 | 0.00000000 0.00000000 0.00000000 0.000000 |
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| 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. 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 | 0.00000000 0.00000000 0.00000000 0.00000000 |
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| 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. 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 | 0.00000000 0.00000000 0.00000000 0.000000 |
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| 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. Future 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 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 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. Swaption Monthly net realized gain(loss) – Month 1 | 0.00000000 0.00000000 0.00000000 0.000000 |
| 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. 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 Monthly net change in unrealized appreciation (or depreciation) – Month 3 Instrument type. Swaption 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 | 0.00000000 0.00000000 0.00000000 0.000000 |
| 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. Future 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 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 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. Swaption Monthly net realized gain(loss) – Month 1 | 0.00000000 0.00000000 0.00000000 0.000000 |

| 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 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| 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 | 0.00000000 |
| 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 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| Asset category. Equity Contracts | |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| Instrument type. Forward | 0.00000000 |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| Instrument type. Future | 0.00000000 |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| Instrument type. Option | 0.00000000 |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| Instrument type. Swaption | 5.55555555 |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly her regured Raminoss) — Month I | 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 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| Instrument type. Swap | |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| Instrument type. Warrant | 0.0000000 |
| • | 0.0000000 |
| Monthly net change in unrealized appreciation (or depreciation). Monthly | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| 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 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | 0.00000000 |
| Asset category. Foreign Exchange Contracts | |
| Monthly net realized gain(loss) – Month 1 | -2130850.55000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | 1707682.31000000 |
| Monthly net realized gain(loss) – Month 2 | -1895994.66000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| Monthly net realized gain(loss) – Month 3 | -1088467.37000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | -252863.25000000 |
| Instrument type. Forward | |
| Monthly net realized gain(loss) – Month 1 | -2130850.55000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | 1707682.31000000 |
| Monthly net realized gain(loss) – Month 2 | -1895994.66000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | -686728.93000000 |
| Monthly net realized gain(loss) – Month 3 | -1088467.37000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | -252863.25000000 |
| Instrument type. Future | |
| 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. Option | |
| 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. Swaption |
| 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. 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 0.00000000 |
| 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 0.00000000 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 0.00000000 |
| Monthly net realized gain(loss) – Month 3 0.00000000 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 0.00000000 |
| Asset category. Interest Rate 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 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 0.00000000 |
| Monthly net realized gain(loss) – Month 3 0.00000000 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 0.00000000 |
| Instrument type. Forward |
| 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. Future |
| 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 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 0.00000000 0.000000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 0.00000000 |
| |
| Instrument type. Option Monthly not realized gain(loss) Month 1 |
| Monthly net change in unrealized appreciation (or depreciation). 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 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| Instrument type. Swaption | |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| 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 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | 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 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| Monthly not change in unrealized appreciation (or depreciation). Monthly | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | 0.00000000 |
| Asset category. Other Contracts Monthly not realized rain (loss). Month 1 | 0.0000000 |
| Monthly net realized gain(loss) – Month 1 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 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | |
| Instrument type. Forward | 0.0000000 |
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 1 | |
| Monthly net realized gain(loss) – Month 2 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 2 | |
| Monthly net realized gain(loss) – Month 3 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month 3 | 0.00000000 |
| Instrument type. Future | |
| 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. Option | |
|---|------------|
| Monthly net realized gain(loss) – Month 1 | 0.00000000 |
| Monthly net change in unrealized appreciation (or depreciation) – Month ${\bf 1}$ | 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 | 0.00000000 |
| 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. 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 | 0.00000000 |
| 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 ${\bf 1}$ | 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 |
| | |

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

Month 1

Instrument type Ontion

Monthly net realized gain(loss) – Month 1 -175223.03000000

Monthly net change in unrealized appreciation (or depreciation) – Month 1 0.00000000

Month 2 -344691.11000000

Monthly net realized gain(loss) – Month 2 -344691.11000000

Monthly net change in unrealized appreciation (or depreciation) – Month 2 0.00000000

Month 3 -115982.00000000

Monthly net realized gain(loss) – Month 3 -115982.00000000

Monthly net change in unrealized appreciation (or depreciation) – Month 3 5122073.84000000

Item B.6. Flow information.

Provide the aggregate dollar amounts for sales and redemptions/repurchases of Fund shares during each of the preceding three months. If shares of the Fund are held in omnibus accounts, for purposes of calculating the Fund's sales, redemptions, and repurchases, use net sales or redemptions/repurchases from such omnibus accounts. The amounts to be reported under this Item

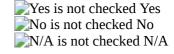
should be after any front-end sales load has been deducted and before any deferred or contingent deferred sales load or charge has been deducted. Shares sold shall include shares sold by the Fund to a registered unit investment trust. For mergers and other acquisitions, include in the value of shares sold any transaction in which the Fund acquired the assets of another investment company or of a personal holding company in exchange for its own shares. For liquidations, include in the value of shares redeemed any transaction in which the Fund liquidated all or part of its assets. Exchanges are defined as the redemption or repurchase of shares of one Fund or series and the investment of all or part of the proceeds in shares of another Fund or series in the same family of investment companies.

Month 1

| a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). | 0.00000000 |
|--|------------|
| 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 | |
| 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 3 | |
| 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 |
| | |

Item B.7. Highly Liquid Investment Minimum information.

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



Item B.8. Derivatives Transactions.

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

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

Classification

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

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

the series.

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

Credit Linked

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2417922007

Item C.2. Amount of each investment.

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

Balance 80000.00000000 Units Principal amount

Description of other units.

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

United Kingdom

Pound

Note

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

926108.89000000

Exchange rate.

0.82716406

Percentage value compared to net assets of the Fund.

0.627194082427

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

Payoff profile.

Long

Short

N/A

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

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

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

Item C.5. Country of investment or issuer.

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

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

| iv. Illiquid Investments Category. N/A | |
|--|-------------------------------|
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in Instructions to Item C.7 is applicable. | n the |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. | |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursu Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment de 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. 2028-03-20 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate. | Floating 13.18000000 |
| c. Currently in default? [Y/N] | O Yes O No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | O Yes O No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | y O Yes O No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] ○ Yes ○ No ii. Contingent convertible? [Y/N] ○ Yes ○ No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which den well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

F.N.B.C of La Grange,

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI $_{N/A}$ of the series.

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

Loan

d. CUSIP (if any).

At least one of the following other identifiers:

Identifier.

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

FNBCLAGRANGEINC

Description of other unique identifier. INTERNAL

Item C.2. Amount of each investment.

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

Balance 700000.00000000 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.

Exchange rate.

Percentage value compared to net assets of the Fund. 0.405325618170

598500.00000000

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally

Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3 have a level associated with it (i.e., net asset value used as the practical expedient).

| a. Maturity date. 2030-01-01 | |
|---|-----------------------------------|
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate. | Fixed 6.38000000 |
| c. Currently in default? [Y/N] | O Yes |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | No Yes No |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ● No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] \bigcirc Yes \bigcirc No ii. Contingent convertible? [Y/N] \bigcirc Yes \bigcirc No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoming well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse ourchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| 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). I securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to I iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? c. Is any portion of this investment on loan by the Fund? Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Investments | |

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

For debt securities, also provide:

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

N/A

Elvetia

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

Credit Linked

Note

d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2463129408

Item C.2. Amount of each investment.

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

Balance 300000.00000000 Units Principal amount

Description of other units.

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

Switzerland France

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

3148272.32000000

Exchange rate. 0.92465000

Percentage value compared to net assets of the Fund. 2.132122680491

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

Payoff profile.

Long

Short

N/A

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

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

Structured note

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

Corporate

Item C.5. Country of investment or issuer.

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

JERSEY

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

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

Is the investment a Restricted Security? Yes No

| Item C.7. |
|--|
| a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. |
| i. Highly Liquid Investments |
| ii. Moderately Liquid Investments |
| iii. Less Liquid Investments |
| iv. Illiquid Investments |
| Category. N/A |

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not $2 \bigcirc 3$ 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. 2030-10-20
- b. Coupon.

| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
|--|------------------|
| ii. Annualized rate. | 9.24000000 |
| 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? | O Yes O No Yes O |
| [Y/N] | No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ⊚ Yes ● No |

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N] Yes No No ii. Contingent convertible? [Y/N] Yes No
- iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

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

v. Delta (if applicable).

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

| a. Select the category that reflects the transaction (repurchase, reagreement" if the Fund is the cash lender and receives collateral Fund is the cash borrower and posts collateral. | | | RepurchaseReverserepurchase |
|---|--|---|---|
| b. Counterparty. | | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name | e of the central counterparty | √. ○ Yes ○ No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | | |
| c. Tri-party? | | | |
| f. Provide the following information concerning the securities su securities of an issuer are subject to the repurchase agreement, the iii. | | | |
| Item C.11. For derivatives, also provide: | | | |
| Item C.12. Securities lending. | | | |
| a. Does any amount of this investment represent reinvestment ob. Does any portion of this investment represent that is treated ac. Is any portion of this investment on loan by the Fund? Yes | s a Fund asset and received | | |
| NPORT-P: Part C: Schedule o | f Portfolio In | rvestment | S |
| For each investment held by the Fund and its consolidated substimated report information for securities in an aggregate amount not securities in Part D in lieu of reporting those securities in Part C been held for not more than one year prior to the end of the reported by name to the shareholders of the Fund or to any exchange report to shareholders or otherwise made available to the public | ot exceeding five percent of c, provided that the securition orting period covered by the nange, or set forth in any re | its total assets as mies so listed are not rest report, and have no | scellaneous stricted, have ot been previously |
| Item C.1. Identification of investment. | | | |
| a. Name of issuer (if any). | | Premium Green PL | С |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is report the LEI of the series. | s a series of a series trust, | 5493000S7VTDPD | FJCP28 |
| c. Title of the issue or description of the investment. | | 5 Year Secured Am Rate Note | ortizing Floating |
| d. CUSIP (if any). | | 000000000 | |
| At least one of the following other identifiers: | | | |
| Identifier. ISIN ISIN XS2402143692 | | | |
| Identifier. | Other unique identifier (if Indicate the type of identi | | not available). |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | BPBMN00 | | |

Item C.2. Amount of each investment.

Description of other unique identifier.

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

SEDOL

Balance 2931964.60000000
Units Principal amount
Description of other units.

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

Euro Member Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

0.93418655

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

Payoff profile.

Long

Short

N/A

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

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

Corporate

2.017227956553

Item C.5. Country of investment or issuer.

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

IRELAND

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

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

Is the investment a Restricted Security? • Yes • No

Item C.7.

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

Category. N/A

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

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

| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursua Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
|---|-----------------------------------|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2026-11-10 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Variable |
| ii. Annualized rate. | 11.20000000 |
| 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? | O Yes O No |
| [Y/N] | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes O No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denote well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse purchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii. | |
| Item C.11. For derivatives, also provide: | |

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

 Yes
 No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? \(\bigcirc\) Yes \(\bigcirc\) No
- c. Is any portion of this investment on loan by the Fund? Yes No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

MSILF Treasury Securities

Portfolio

549300OJY9IZ31SGS926

MSILF Treasury Securities Portfolio

61747C525

At least one of the following other identifiers:

Identifier. ISIN

ISIN US61747C5250

Identifier. Ticker (if ISIN is not available)

Ticker (if ISIN is not available). MSUXX

Item C.2. Amount of each investment.

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

Balance 3441122.52000000 Units

Description of other units.

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

Dollar

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

the exchange rate used to calculate value.

3441122.52000000

Number of shares

Exchange rate.

Percentage value compared to net assets of the Fund.

2.330451315990

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

Payoff profile.

Long

Short

N/A

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

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

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

Registered fund

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally

Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3 have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.
- c. Currently in default? [Y/N]

| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | |
|---|-----------------------------------|
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually pa 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] \bigcirc Yes \bigcirc No ii. Contingent convertible? [Y/N] \bigcirc Yes \bigcirc No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoming well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse rchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Ite iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Ye Ye Ye Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Investments | |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellar securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted been held for not more than one year prior to the end of the reporting period covered by this report, and have not been reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, applications to shareholders or otherwise made available to the public. | neous ed, have n previously |

O No

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 N/A

Item C.1. Identification of investment.

the series.

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

c. The of the issue of description of the investment.

Credit Linked Note 000000000

At least one of the following other identifiers:

Identifier. ISIN

d. CUSIP (if any).

ISIN XS2418797986

Item C.2. Amount of each investment.

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

Balance 500000.00000000 Units Principal amount

Description of other units.

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

United States

Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

4874500.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

3.301185840891

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

Payoff profile.

Long

Short

N/A

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

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

ABSother

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

Corporate

Item C.5. Country of investment or issuer.

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

IRELAND

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

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

Is the investment a Restricted Security? Ves No

Item C.7.

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

| iv. Illiquid Investments Category. N/A | |
|---|---|
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in Instructions to Item C.7 is applicable. | n the |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multip categories only in the following circumstances: (1) if portions of the position have differing liquidity features that the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund cho the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade portion of the position. | justify treating coses to classify the sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursu Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment de 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. 2031-12-08 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate. | Floating 12.58000000 |
| 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] | YesNoYesNo |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | y O Yes O No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] \bigcirc Yes \bigcirc No ii. Contingent convertible? [Y/N] \bigcirc Yes \bigcirc No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denvel as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |

| c. Tri-party? | O Yes No |
|---------------|----------|
|---------------|----------|

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Equity Bancshares Inc.

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

549300BPQ2EJNU4WF694

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

Subordinated Term Loan

d. CUSIP (if any).

29460XAC3

At least one of the following other identifiers:

Identifier. ISIN

ISIN US29460XAC39

Item C.2. Amount of each investment.

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

Balance 500000.00000000 Units Principal amount

Description of other units.

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

United States Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

4975000.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

3.369248037426

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

Payoff profile.

Long

Short

N/A

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

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

Structured note

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not $2 \bigcirc 3$ 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. 2030-06-30
- b. Coupon.

| . Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
|---|------------------------------------|
| i. Annualized rate. | 7.00000000 |
| c. Currently in default? [Y/N] | © Yes ◉ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? Y/N] | © Yes No |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ® No |
| . For convertible securities, also provide: | |
| . Mandatory convertible? [Y/N] Yes No | |
| i. Contingent convertible? [Y/N] Ves No | |
| ii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoted as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available). If cusiper content is the type of identifier used. | |
| z. Delta (if applicable). | |
| tem C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse epurchase |
| . Counterparty. | |
| . Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| i. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? Yes No | |
| d. Repurchase rate. e. Maturity date. | |
| Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). ecurities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to ii. | |
| 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? Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? Let us any portion of this investment on loan by the Fund? Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Investments | |

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

1VUV7VQFKUOQSJ21A208

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

Credit Linked Note

d. CUSIP (if any).

000000000

Cedar 5

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2395300440

Item C.2. Amount of each investment.

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

Balance 3110000.00000000 Units Principal amount

Description of other units.

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

Euro Member
Countries

Countries

0.93418655

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

the exchange rate used to calculate value.

3329099.50000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.254585317944

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

FRANCE

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR

| 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attrib classification. | outable to each |
|---|---|
| i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed is Instructions to Item C.7 is applicable. | n the |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multip categories only in the following circumstances: (1) if portions of the position have differing liquidity features that the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund che the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade portion of the position. | t justify treating coses to classify the sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursu Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if th does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Gene Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment dehave a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2027-12-15 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 12.56000000 |
| c. Currently in default? [Y/N] | O Yes O No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | O Yes No |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actuall paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | y O Yes O No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Ves No | |
| ii. Contingent convertible? [Y/N] ○ Yes ○ No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which den well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse repurchase |

| b. Counterparty. | | |
|--|---|--|
| i. Cleared by central counterparty? $[Y/N]$ If Y, provide the name | e of the central count | erparty. O Yes O No |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | | |
| f. Provide the following information concerning the securities susecurities of an issuer are subject to the repurchase agreement, this. | | |
| Item C.11. For derivatives, also provide: | | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of b. Does any portion of this investment represent that is treated a c. Is any portion of this investment on loan by the Fund? Yes | as a Fund asset and re | ceived for loaned securities? Yes No |
| For each investment held by the Fund and its consolidated subs may report information for securities in an aggregate amount no securities in Part D in lieu of reporting those securities in Part C been held for not more than one year prior to the end of the reported by name to the shareholders of the Fund or to any excharge report to shareholders or otherwise made available to the public Item C.1. Identification of investment. | idiaries, disclose the of exceeding five peroc, provided that the secreting period covered nange, or set forth in a | information requested in Part C. A Fund cent of its total assets as miscellaneous ecurities so listed are not restricted, have by this report, and have not been previously |
| | | Eideling Federal Demons |
| a. Name of issuer (if any).b. LEI (if any) of issuer. In the case of a holding in a fund that i trust, report the LEI of the series. | s a series of a series | Fidelity Federal Bancorp N/A |
| c. Title of the issue or description of the investment. | | Fixed Rate Cumulative Perpetual Preferred |
| d. CUSIP (if any). | | Stock, Series B 000000000 |
| At least one of the following other identifiers: | | |
| Identifier. | Other unique identi Indicate the type of | fier (if ticker and ISIN are not available). identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FIDELITYFEDB | |
| Description of other unique identifier. | INTERNAL | |
| Item C.2. Amount of each investment. | | |

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

Balance 200000.000000000

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 193000.00000000 the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

0.130706506778

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | 1 |
|---|----------------------------------|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate. | |
| c. Currently in default? [Y/N] | YesNo |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | YesNo |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominate well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If musecurities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? • Yes |) No |

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? $^{\odot}$ Yes $^{\odot}$ No

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

CRAFT 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 N/A

the series.

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

Note 251541AR9 d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. ISIN

ISIN US251541AR95

Item C.2. Amount of each investment.

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

Balance 4418437.43000000 Units Principal amount

Description of other units.

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

Dollar

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

the exchange rate used to calculate value.

4642673.13000000

Exchange rate.

Percentage value compared to net assets of the Fund.

3.144184388274

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

Payoff profile.

Long

Short

N/A

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

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

ABSother

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

Corporate

Item C.5. Country of investment or issuer.

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

CAYMAN ISLANDS

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

| Is the investment a Restricted Security? ○ Yes ○ No | |
|--|-------------|
| | |
| Item C.7. | |
| a. Liquidity classification information. For portfolio investments of open-end management investment companies, pliquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [1 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attribut classification. | 7 CFR |
| i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in Instructions to Item C.7 is applicable. | the |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. | |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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. 2028-04-30 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 14.32000000 |
| 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? | O Yes O No |
| [Y/N] | O Yes O No |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes O No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] Ves No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denote well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |

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

v. Delta (if applicable).

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

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

ise

- b. Counterparty.
- i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No
- ii. If N, provide the name and LEI (if any) of counterparty.
- c. Tri-party? Yes
 No
- d. Repurchase rate.
- e. Maturity date.
- f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

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

the series.

Identifier.

Guarantee Linked c. Title of the issue or description of the investment. Note

00000000 d. CUSIP (if any).

At least one of the following other identifiers:

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

Description of other unique identifier.

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

MARSHALLTWOHLDSLIMITED

INTERNAL

Item C.2. Amount of each investment.

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

Balance 400000.00000000 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.

4000634.56000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.709372892410

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security?

Yes

No

Item C.7.

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

Category. N/A

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

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify

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

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

| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3 have a level associated with it (i.e., net asset value used as the practical expedient). | |
|--|-----------------------------------|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2024-09-10 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 8.55000000 |
| c. Currently in default? [Y/N] | © Yes ◎ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | © Yes ◉ No |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes ◉ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denor well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse ourchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any). Colonnade

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

Credit Linked c. Title of the issue or description of the investment. Note

d. CUSIP (if any). 00000000

At least one of the following other identifiers:

Other unique identifier (if ticker and ISIN are not available). Identifier. Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). 06739GDG1

Indicate the type of identifier used Description of other unique identifier. **INTERNAL**

Item C.2. Amount of each investment.

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

Balance 10000000.00000000

Units Principal amount

Description of other units.

United States Dollar Currency. Indicate the currency in which the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide 9482746.26000000

the exchange rate used to calculate value.

Exchange rate.

6.422055120787 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 (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, Debt

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not $2 \odot 3$ 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. 2030-04-30
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

14.42000000

| c. Currently in default? [Y/N] | Yes No |
|--|---|
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | √ ⊚ Yes ⊚ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoted as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse epurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| 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) securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | O Yes No |
| c. Is any portion of this investment on loan by the Fund? Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Investments | |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part may report information for securities in an aggregate amount not exceeding five percent of its total assets as misce securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restribeen held for not more than one year prior to the end of the reporting period covered by this report, and have not be reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, appreport to shareholders or otherwise made available to the public. | ellaneous icted, have been previously |

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 N/A

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

Credit Linked Note

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2411422053

Item C.2. Amount of each investment.

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

Balance 5000000.00000000

Units Principal amount

Description of other units.

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

Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

4785250.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

3.240742546953

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

Payoff profile.

Long

Short

N/A

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

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

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

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

| ii. Moderately Liquid Investments | |
|---|--|
| iii. Less Liquid Investments | |
| iv. Illiquid Investments | |
| Category. N/A | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in Instructions to Item C.7 is applicable. | the |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that j the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade sportion of the position. | ustify treating oses to classify he sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursua Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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. 2030-12-15 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 11.35000000 |
| c. Currently in default? [Y/N] | O Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denote well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse purchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |

i. Highly Liquid Investments

| ii. If N, provide t | the name and LEI (if any) of counterparty. |
|---------------------|---|
| c. Tri-party? | © Yes © No |
| d. Repurchase ra | ate. |
| e. Maturity date. | |
| | lowing information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple ssuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i- |

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

Yes
No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

Yes
No

TransPecos Finanical

000000000

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any). Corp. b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the N/A LEI of the series. c. Title of the issue or description of the investment. Senior Term Loan

Other unique identifier (if ticker and ISIN are not available). Identifier.

Indicate the type of identifier used Other unique identifier (if ticker and ISIN are not available). **TRANSPECOS**

Indicate the type of identifier used Description of other unique identifier. **INTERNAL**

Item C.2. Amount of each investment.

At least one of the following other identifiers:

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

4000000.00000000 Balance Units Principal amount

Description of other units.

d. CUSIP (if any).

United States Currency. Indicate the currency in which the investment is denominated. Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide 3880000.00000000

the exchange rate used to calculate value. Exchange rate.

Percentage value compared to net assets of the Fund. 2.627674851299

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security?

Yes

No

Item C.7.

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

Category. N/A

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

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

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

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

| For debt securities, also provide: | |
|---|----------------------------------|
| a. Maturity date. 2028-10-01 | |
| b. Coupon. | |
| none). | Fixed 9.00000000 |
| C Currently in detailit? LY/NI | © Yes ◉ No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? | © Yes ⑨ No |
| | © Yes ◎ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denomi well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse ırchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Ves No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Ite iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Ye Ye Le Ye Yes No | |

Item C.9. For debt securities

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

b. LEI (if any) of 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.

Note

N/A

d. CUSIP (if any). 000000000

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

BCC2R3UQ0 INTERNAL

Description of other unique identifier.

Item C.2. Amount of each investment.

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

Balance 400000.00000000 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.

3978960.55000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.694694477202

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

| to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
|--|--|
| Item C.6. Is the investment a Restricted Security? | |
| Is the investment a Restricted Security? Yes No | |
| Item C.7. | |
| a. Liquidity classification information. For portfolio investments of open-end management investment companies, pliquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [1 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attribut classification. | 7 CFR |
| i. Highly Liquid Investmentsii. Moderately Liquid Investmentsiii. Less Liquid Investmentsiv. Illiquid Investments Category. N/A | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in | the |
| Instructions to Item C.7 is applicable. | uic |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that is the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade sportion of the position. | ustify treating ses to classify e sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursual Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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. 2030-05-05 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 11.76000000 |
| 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? | O Yes No |
| [Y/N] | Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase Repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Reverse Fund is the cash borrower and posts collateral. repurchase

b. Counterparty.

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

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

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, those securities may be aggregated in responding to Items C.10.f.iiii.

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

Yes
No

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any). **LOFT**

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

Credit Linked

Note

N/A

d. CUSIP (if anv). 00000000

At least one of the following other identifiers:

Other unique identifier (if ticker and ISIN are not available). Identifier. Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). BCC37L5Z8

Indicate the type of identifier used

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

Description of other unique identifier.

INTERNAL

Item C.2. Amount of each investment.

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

Balance 2870000.00000000 Units Principal amount

Description of other units.

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

Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

2841300.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.924230039947

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

Payoff profile.

Long

Short

N/A

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

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

ABSmortgage backed security

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

Corporate

Item C.5. Country of investment or issuer.

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

GEORGIA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

| does not have a level associated with it (i.e., net asset value used as the practical expedient). | mvestment |
|--|------------------------------------|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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. 2030-02-28 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 10.56000000 |
| c. Currently in default? [Y/N] | O Yes O No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes O No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] ○ Yes ○ No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which deno well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse epurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |

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

c. Tri-party?

d. Repurchase rate.e. Maturity date.

Yes
No

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Raymond James Financial, Inc.

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

RGUZHJ05YTITL6D76949

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

Fixed/Floating Perpetual Preferred

Stock, Series A 754730307

d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. ISIN

US7547303070 **ISIN**

Identifier. Ticker (if ISIN is not available)

Ticker (if ISIN is not available). RJF

Item C.2. Amount of each investment.

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

Balance 80000.00000000 Number of shares Units

Description of other units.

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

Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

2020800.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.368558077192

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Equity-

preferred

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally

Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 0 3 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] | YesNo |
|---|----------------------------------|
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | YesNo |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not 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 denomina well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), of identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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. \bigcirc Yes \bigcirc No | |
| 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 m securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Item iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes | No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? Yes | es 🎱 No |
| c. Is any portion of this investment on loan by the Fund? Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Investments | |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellane securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, | ous |

been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or

Item C.1. Identification of investment.

report to shareholders or otherwise made available to the public.

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.

Credit Linked

Note

N/A

00000000 d. CUSIP (if any).

At least one of the following other identifiers:

Identifier, ISIN

ISIN PTBSRBOM0039

Item C.2. Amount of each investment.

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

3333725.64000000 Balance Units Principal amount

Description of other units.

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

Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

3446719.38000000

Exchange rate.

0.93418655

Percentage value compared to net assets of the Fund.

2.334241709874

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

Payoff profile.

Long

Short

N/A

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

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

ABSother

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

Corporate

Item C.5. Country of investment or issuer.

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

PORTUGAL

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

i. Highly Liquid Investments

| Category. N/A | |
|--|---|
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed instructions to Item C.7 is applicable. | in the |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade portion of the position. | it justify treating nooses to classify the sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursu Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment of 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. 2037-08-15 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. c. Currently in default? [Y/N] | 10.74000000 Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ○ No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actual paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ly O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which der well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Ves No | |

ii. Moderately Liquid Investmentsiii. Less Liquid Investmentsiv. Illiquid Investments

| ii. If N, provide the name and LEI (if any) of counterparty. | | |
|---|--|--------------------------------------|
| c. Tri-party? | | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. | | |
| Item C.11. For derivatives, also provide: | | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment ofb. Does any portion of this investment represent that is treated atc. Is any portion of this investment on loan by the Fund? | as a Fund asset and received for loaned secur | |
| NPORT-P: Part C: Schedule o | of Portfolio Investmen | its |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public. | | |
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any).b. LEI (if any) of issuer. In the case of a holding in a fund that it the series. | is a series of a series trust, report the LEI of | Absolute N/A |
| c. Title of the issue or description of the investment. | | Credit Linked Note |
| d. CUSIP (if any). | | 000000000 |
| At least one of the following other identifiers: | | |
| Identifier. | Other unique identifier (if ticker and ISIN a Indicate the type of identifier used | are not available). |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | GOLDSACH | |
| Description of other unique identifier. | INTERNAL | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. | | |
| Balance Units Description of other units. | | 8971944.57000000 Principal amount |
| Currency. Indicate the currency in which the investment is denoted by | ominated. | United States |
| Value. Report values in U.S. dollars. If currency of investment the exchange rate used to calculate value. | | Dollar 8773664.60000000 |

5.941839645143

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, respectively. | pond N/A to this |
|---|------------------|
| Item and respond to the relevant payoff profile question in Item C.11. | |

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally

Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3 have a level associated with it (i.e., net asset value used as the practical expedient).

| b. Coupon. | |
|---|------------------------------------|
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 11.86000000 |
| c. Currently in default? [Y/N] | O Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] ○ Yes ○ No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which deno well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse epurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| 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). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? c. Is any portion of this investment on loan by the Fund? Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Investments | |

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

For debt securities, also provide:

a. Maturity date. 2025-09-24

securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

a. Name of issuer (if any).

Manitoulin

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

N/A

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

Credit Linked

Note

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2509999418

Item C.2. Amount of each investment.

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

Balance 300000.00000000 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.

2982964.74000000

Exchange rate.

Percentage value compared to net assets of the Fund.

2.020170471549

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

Payoff profile.

Long

Short

N/A

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

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

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

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

| Is the investment a Restricted Security? Yes No | |
|--|--|
| Item C.7. | |
| a. Liquidity classification information. For portfolio investments of open-end management investment companies, pliquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [1270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attribut classification. | 7 CFR |
| i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in t Instructions to Item C.7 is applicable. | :he |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that juthe portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choo the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade signature of the position. | ustify treating ses to classify e sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuar Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the i does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment doe have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2027-11-01 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 12.44000000 |
| c. Currently in default? [Y/N] | O Yes O No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] ○ Yes ○ No | |
| ii. Contingent convertible? [Y/N] Yes No | |

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (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).

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

| a. Select the category that reflects the transaction (repurchase, reagreement" if the Fund is the cash lender and receives collateral Fund is the cash borrower and posts collateral. | | RepurchaseReverserepurchase |
|--|--|---|
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name | e of the central counterparty. Ves No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | | |
| f. Provide the following information concerning the securities su securities of an issuer are subject to the repurchase agreement, the iii. | | |
| Item C.11. For derivatives, also provide: | | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? Yes No c. Is any portion of this investment on loan by the Fund? Yes No NPORT-P: Part C: Schedule of Portfolio Investments For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous | | |
| securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public. | | |
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | | Syntotta |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is the series. | s a series of a series trust, report the LEI of | N/A |
| c. Title of the issue or description of the investment. | | Credit Linked Note |
| d. CUSIP (if any). | | 000000000 |
| At least one of the following other identifiers: | | |
| Identifier. | Other unique identifier (if ticker and ISIN are Indicate the type of identifier used | e not available). |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | • • | |
| Description of other unique identifier. | INTERNAL | |
| | | |

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

Item C.2. Amount of each investment.

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

Balance 1571425.97000000
Units Principal amount
Description of other units.

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

Euro Member Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

0.93418655

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

Payoff profile.

Long

Short

N/A

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

Issuer type (corporate, U.S. Treasury, U.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.

N/A

1.102176597783

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursua Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
|---|------------------------------------|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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. 2037-11-04 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 10.68000000 • Yes • No |
| c. Currently in default? [Y/N] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoted as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse epurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| 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). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii. | |
| Item C.11. For derivatives, also provide: | |

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

Credit Linked
Note

d. CUSIP (if any). 000000000

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). RESONANCE Indicate the type of identifier used

Description of other unique identifier. INTERNAL

Item C.2. Amount of each investment.

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

Balance 1007126.34000000 Units Principal amount

Description of other units.

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

Euro Member
Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate. 0.93418655

Percentage value compared to net assets of the Fund.

0.714598363282

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

Payoff profile.

Long

Short

N/A

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

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-

Corporate

1055169.23000000

U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

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

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

Is the investment a Restricted Security? • Yes • No

Item C.7.

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

Category. N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2028-10-05
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

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

Floating

8.74000000

O Yes O

No

Yes

No

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. No | | |
|--|---|---|
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] Yes No | | |
| ii. Contingent convertible? [Y/N] Ves No | | |
| iii. Description of the reference instrument, including the name of issuer, title of well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | | |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse repurchase agreements, also provid | e: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurcha agreement" if the Fund is the cash lender and receives collateral. Select "revers Fund is the cash borrower and posts collateral. | | Repurchase Reverse repurchase |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central of | counterparty. Ves No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | | |
| f. Provide the following information concerning the securities subject to the rep securities of an issuer are subject to the repurchase agreement, those securities iii. | | |
| Item C.11. For derivatives, also provide: | | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral | l received for loaned securities? | O Yes O No |
| b. Does any portion of this investment represent that is treated as a Fund asset a | | |
| c. Is any portion of this investment on loan by the Fund? Yes No | | |
| NPORT-P: Part C: Schedule of Portfo | olio Investment | S |
| For each investment held by the Fund and its consolidated subsidiaries, discloss may report information for securities in an aggregate amount not exceeding five securities in Part D in lieu of reporting those securities in Part C, provided that been held for not more than one year prior to the end of the reporting period coreported by name to the shareholders of the Fund or to any exchange, or set for report to shareholders or otherwise made available to the public. | e percent of its total assets as mis the securities so listed are not re- vered by this report, and have no | scellaneous stricted, have ot been previously |
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | THE ROYAL BANK OF SCO | ΓLAND |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 21380078CCZSEEIIKA41 | |

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

EUR/USD FORWARD

00000000 d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. Ticker (if ISIN is not available)

Ticker (if ISIN is not available). N/A

Other unique identifier (if ticker and ISIN are not available). Identifier.

Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

MHJ3BPBLIPVBM6TN

Description of other unique identifier. **INTERNAL**

Item C.2. Amount of each investment.

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

Balance 1.00000000

Number of Units contracts

Description of other units.

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

Dollar

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

the exchange rate used to calculate value.

-285251.93000000

Exchange rate.

Percentage value compared to net assets of the Fund.

-0.19318281514

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

Payoff profile. Dong Short N/A

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

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

Derivativeexchange

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR

| classification. | bulable t | o each |
|---|--------------------------------------|----------------------------------|
| i. Highly Liquid Investments | | |
| ii. Moderately Liquid Investments | | |
| iii. Less Liquid Investments | | |
| iv. Illiquid Investments | | |
| Category. N/A | | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed instructions to Item C.7 is applicable. | in the | |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated tradeportion of the position. | nt justify nooses to the sizes | treating classify s it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursu Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment of have a level associated with it (i.e., net asset value used as the practical expedient). | | 0 1 0 2 0 3 0 N/A |
| Item C.9. For debt securities | | |
| For debt securities, also provide: | | |
| a. Maturity date. | | |
| b. Coupon. | | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, no ii. Annualized rate. | one). | |
| c. Currently in default? [Y/N] | | YesNo |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [| Y/N] | YesNo |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actual in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ly paid | YesNo |
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] Yes No | | |
| ii. Contingent convertible? [Y/N] ○ Yes ○ No | | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which derwell as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | | |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repu Reve | erse |

| b. Counterparty. | |
|---|---|
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes No |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? Yes No d. Repurchase rate. e. Maturity date. | |
| f. Provide the following information concerning the securities subject to the repurchase agreement securities of an issuer are subject to the repurchase agreement, those securities may be aggregate iii. | |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from amon (forward, future, option, swaption, swap (including but not limited to total return swaps, credit d interest rate swaps), warrant, other). | C HARMORA |
| b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). | |
| Counterparty Record: 1 | |
| Name of counterparty. THE ROYAL BANK OF SCOTLAND INTERNATIONAL LIMIT LEI (if any) of counterparty. 21380078CCZSEEIIKA41 | ED |
| i. Amount and description of currency sold. | |
| Amount of currency sold37054658.00000000 | |
| Description of currency sold. Euro Member Countries | |
| ii. Amount and description of currency purchased. | 20.400420 5200000 |
| Amount of currency purchased. Description of currency purchased. | 39469139.52000000 United States Dollar |
| iii. Settlement date. | 2023-01-31 |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | |
| i. Amount and description of currency sold. | |
| Amount of currency sold37054658.00000000 | |
| Description of currency sold. Euro Member Countries | |
| ii. Amount and description of currency purchased. | |
| Amount of currency purchased. | 39469139.52000000 |
| Description of currency purchased. iii. Settlement date. | United States Dollar 2023-01-31 |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loan | ned securities? O Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for l | |
| c. Is any portion of this investment on loan by the Fund? Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Inve | estments |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information may report information for securities in an aggregate amount not exceeding five percent of its to | |

securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or

report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.

a. Name of issuer (if any).

Algonquin

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

J/A

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

Guarantee Linked

Note

d. CUSIP (if any).

00000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2463544994

Item C.2. Amount of each investment.

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

Balance 5000000.00000000

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.

4941347.49000000

Exchange rate.

Percentage value compared to net assets of the Fund.

3.346457353351

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

Payoff profile.

Long

Short

N/A

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

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

Issuer type (corporate, U.S. Treasury, U.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.

CANADA (FEDERAL LEVEL)

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

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

Is the investment a Restricted Security? Yes No.

Item C.7.

| a. Liquidity classification information. For portfolio investments of open-end management investment companies, liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributions. | 17 CFR |
|--|---|
| i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in Instructions to Item C.7 is applicable. | ı the |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund cho the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on twould reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade portion of the position. | justify treating oses to classify he sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursua Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Gener Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment do have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2027-05-01 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate. | Floating 11.44000000 |
| 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? | Yes No |
| [Y/N] | Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ⁷ ◎ Yes ◎ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoted well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| | Repurchase Reverse |

| Fund is the cash borrower and posts collateral. | repurchase |
|--|---|
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., colsecurities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responsiii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securit b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securit c. Is any portion of this investment on loan by the Fund? Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Investme | ents |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested may report information for securities in an aggregate amount not exceeding five percent of its total assets securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are rebeen held for not more than one year prior to the end of the reporting period covered by this report, and has reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement to shareholders or otherwise made available to the public. | as miscellaneous not restricted, have not been previously |
| 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. | Muskoka N/A |
| c. Title of the issue or description of the investment. | Guarantee Linked Note |
| d. CUSIP (if any). | 000000000 |
| At least one of the following other identifiers: | |
| Identifier. ISIN ISIN XS2541440884 | |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For dapplicable, provide the number of contracts. | lerivatives contracts, as |
| Balance | 2650000.000000000 |

Principal amount

2650916.97000000

United States

Dollar

Units

Description of other units.

the exchange rate used to calculate value.

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

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

Exchange rate.

Percentage value compared to net assets of the Fund.

1.795295838905

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

CANADA (FEDERAL LEVEL)

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

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

Is the investment a Restricted Security? • Yes • No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally

Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3

| have a level associated with it (i.e., net asset value used as the practical expedient). | O N/A |
|---|------------------------------------|
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2025-05-10 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.c. Currently in default? [Y/N] | Floating 12.70000000 Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes O No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which deno well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse epurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? c. Is any portion of this investment on loan by the Fund? Yes No | |
| | |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

b. LEI (if any) of 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).

Identifier.

THE ROYAL BANK OF SCOTLAND

INTERNATIONAL LIMITED

21380078CCZSEEIIKA41

GBP/USD FORWARD

00000000

At least one of the following other identifiers:

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available). N/A

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

Description of other unique identifier.

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

GT1NHMVN7IUL349N

INTERNAL

Item C.2. Amount of each investment.

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

1.00000000 Balance Number of Units contracts

Description of other units.

United States Currency. Indicate the currency in which the investment is denominated. Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the -89039.87000000 exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

-0.06030098638

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

Payoff profile. Dong Short N/A

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

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

Derivativeexchange

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

c. Currently in default? [Y/N]

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

| . Currently in default. [1714] | O No |
|--|------|
| 1 A there are interest according to the control of the control | Yes |

- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

YesNo

O No

Yes

| f. For convertible securities, also provide: | |
|---|---|
| i. Mandatory convertible? [Y/N] O Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and current well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and IS identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repuragreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement to the cash borrower and posts collateral. | |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Y | Yes No |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement securities of an issuer are subject to the repurchase agreement, those securities may be aggregated iii. | |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from amon (forward, future, option, swaption, swap (including but not limited to total return swaps, credit de interest rate swaps), warrant, other). | |
| b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). | |
| Counterparty Record: 1 | |
| Name of counterparty. THE ROYAL BANK OF SCOTLAND INTERNATIONAL LIMIT | ED |
| LEI (if any) of counterparty. 21380078CCZSEEIIKA41 | |
| i. Amount and description of currency sold. | |
| Amount of currency sold14859150.00000000 | |
| Description of currency sold. United Kingdom Pound | |
| ii. Amount and description of currency purchased. | |
| Amount of currency purchased. | 17890862.37000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2023-01-31 |
| iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. | -89039.87000000 |
| i. Amount and description of currency sold. | |
| Amount of currency sold14859150.00000000 | |
| Description of currency sold. United Kingdom Pound ii Amount and description of currency purchased | |
| ii. Amount and description of currency purchased. | 17000063 3700000 |
| Amount of currency purchased. Description of currency purchased. | 17890862.37000000 United States Dollar |
| iii. Settlement date. | 2023-01-31 |

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any). Salisbury

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

Credit Linked c. Title of the issue or description of the investment. Note

d. CUSIP (if any). 00000000

At least one of the following other identifiers:

Other unique identifier (if ticker and ISIN are not available). Identifier. Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available).

BBG00PC0D595 Indicate the type of identifier used Description of other unique identifier. **INTERNAL**

Item C.2. Amount of each investment.

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

Balance 5235794.63000000 Units Principal amount

Description of other units.

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

Pound

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

the exchange rate used to calculate value.

0.82716406 Exchange rate.

4.050832348055 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 (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, Debt

5981420.99000000

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally

Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3 have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2027-06-16
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

13.93000000

| c. Currently in default? [Y/N] | Yes No |
|---|---|
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | y O Yes O No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Ves No | |
| ii. Contingent convertible? [Y/N] ○ Yes ○ No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which derwell as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| 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 securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | Yes No |
| c. Is any portion of this investment on loan by the Fund? Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Investments | , |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Par may report information for securities in an aggregate amount not exceeding five percent of its total assets as miss securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not rest been held for not more than one year prior to the end of the reporting period covered by this report, and have not reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, a report to shareholders or otherwise made available to the public. | cellaneous ricted, have been previously |

Item C.1. Identification of investment.

a. Name of issuer (if any). Lorenz N/A

the series.

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

c. The of the issue of description of the investment.

Credit Linked Note

d. CUSIP (if any). 000000000

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

FR001400DRH2

INTERNAL

Item C.2. Amount of each investment.

Description of other unique identifier.

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

Balance 3000000.00000000 Units Principal amount

Description of other units.

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

Euro Member Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the evel-page rate yield to solvulate value.

3211350.00000000

the exchange rate used to calculate value. Exchange rate.

0.93418655

Percentage value compared to net assets of the Fund.

2.174841142711

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

FRANCE

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

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

Is the investment a Restricted Security?

Yes

No

Item C.7.

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

| i. Highly Liquid Investmentsii. Moderately Liquid Investmentsiii. Less Liquid Investmentsiv. Illiquid InvestmentsCategory. N/A | |
|--|---|
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in Instructions to Item C.7 is applicable. | the |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade portion of the position. | justify treating oses to classify he sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursua Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment do have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2025-08-20 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 14.51000000 |
| 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? | O Yes No |
| [Y/N] | Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | √ © Yes ® No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] O Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoted well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse epurchase |
| b. Counterparty. | |

| ii. If N, provide the name and LEI (if any) of counterparty. | | |
|--|--|---|
| c. Tri-party? | | |
| f. Provide the following information concerning the securities s securities of an issuer are subject to the repurchase agreement, iii. | | |
| Item C.11. For derivatives, also provide: | | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment b. Does any portion of this investment represent that is treated c. Is any portion of this investment on loan by the Fund? \bigcirc Ye | as a Fund asset and re | |
| NPORT-P: Part C: Schedule | of Portfoli | o Investments |
| For each investment held by the Fund and its consolidated submay report information for securities in an aggregate amount in securities in Part D in lieu of reporting those securities in Part been held for not more than one year prior to the end of the repreported by name to the shareholders of the Fund or to any excreport to shareholders or otherwise made available to the public | not exceeding five per C, provided that the so porting period covered change, or set forth in | cent of its total assets as miscellaneous ecurities so listed are not restricted, have I by this report, and have not been previously |
| 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 trust, report the LEI of the series. | is a series of a series | Fidelity Federal Bancorp N/A |
| c. Title of the issue or description of the investment. d. CUSIP (if any). | | Fixed Rate Cumulative Perpetual Preferred Stock, Series A 000000000 |
| At least one of the following other identifiers: | | |
| Identifier. | Other unique identi Indicate the type of | ifier (if ticker and ISIN are not available). f identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. | FIDELITYFEDA INTERNAL | |
| Item C.2. Amount of each investment. | | |
| Balance. Indicate whether amount is expressed in number of shapplicable, provide the number of contracts. | ares, principal amoun | nt, or other units. For derivatives contracts, as |
| Balance Units | | 2789000.00000000 Number of shares |

United States

2691385.00000000

Dollar

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

Exchange rate.

Description of other units.

the exchange rate used to calculate value.

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

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

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

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

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

Is the investment a Restricted Security? Yes No.

Item C.7.

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

Category. N/A

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

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

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

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

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

Item C.9. For debt securities

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

Item C.1. Identification of investment.

a. Name of issuer (if any). **CHAKRA**

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

N/A

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

Credit Linked

Note

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2077547656

Item C.2. Amount of each investment.

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

4000000.00000000 Balance

Units Principal amount

Description of other units.

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

Dollar

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

3920000.00000000

the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

2.654764282756

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

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

| Is the investment a Restricted Security? ○ Yes ○ No | |
|--|--|
| Item C.7. | |
| a. Liquidity classification information. For portfolio investments of open-end management investment companies, pliquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [1 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attribut classification. | 7 CFR |
| i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in Instructions to Item C.7 is applicable. | the |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that just the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade sportion of the position. | ustify treating ses to classify e sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursual Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2027-06-26 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 13.84000000 • Yes • No |
| c. Currently in default? [Y/N] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denot well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |

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

v. Delta (if applicable).

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

| a. Select the category that reflec | ts the transaction (repur | chase, reverse rep | ourchase). Select "re | purchase |
|------------------------------------|---------------------------|---------------------|-----------------------|-------------------|
| agreement" if the Fund is the cas | sh lender and receives c | ollateral. Select " | reverse repurchase a | agreement" if the |
| Fund is the cash borrower and p | osts collateral. | | | |

RepurchaseReverserepurchase

b. Counterparty.

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

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

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

Yes
No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

Yes
No

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

Yes

No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Nightingale LF

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

N/A

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

Credit Linked

d. CUSIP (if any).

Note

000000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2368738899

Item C.2. Amount of each investment.

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

Balance 2000000.00000000

Units

Description of other units.

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

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

2353342.07000000

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

Payoff profile.

Long

Short

N/A

the exchange rate used to calculate value.

Percentage value compared to net assets of the Fund.

Exchange rate.

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

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

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

Item C.5. Country of investment or issuer.

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

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

0.82716406

1.593767467485

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

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

Is the investment a Restricted Security? • Yes • No

Item C.7.

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

Category. N/A

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

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

| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursua Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
|---|------------------------------------|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 N/A 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. 2028-04-01 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 12.93000000 |
| c. Currently in default? [Y/N] | Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | O Yes No |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denote well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse epurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| e. Maturity date. | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii. | |
| Item C.11. For derivatives, also provide: | |

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any). Salisbury

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

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

Note

d. CUSIP (if any). 00000000

At least one of the following other identifiers:

Other unique identifier (if ticker and ISIN are not available). Identifier.

Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). XS1527138355 Indicate the type of identifier used

INTERNAL.

Description of other unique identifier.

Item C.2. Amount of each investment.

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

Balance 1959644.64000000 Units Principal amount

Description of other units.

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

Pound

2291601.68000000

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

the exchange rate used to calculate value.

Exchange rate. 0.82716406

Percentage value compared to net assets of the Fund. 1.551954665910

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

Payoff profile.

Long

Short

N/A

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

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-

Corporate

U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security?

Yes

No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally

Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 0 3 have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2027-06-16
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

none). ii. Annualized rate.

15.53000000 • Yes • No

c. Currently in default? [Y/N]

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

Yes
No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually \bigcirc Yes \bigcirc No

| f. For convertible securities, also provide: | | |
|---|---------------------------------|--|
| i. Mandatory convertible? [Y/N] Yes No | | |
| ii. Contingent convertible? [Y/N] O Yes No | | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | | |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the cash borrower and posts collateral. | | |
| b. Counterparty. | | |
| i. Cleared by central counterparty? $[Y/N]$ If Y, provide the name of the central counterparty. \bigcirc Yes | O No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in iii. | | |
| Item C.11. For derivatives, also provide: | | |
| Item C.12. Securities lending. | | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned | securities? Ves No | |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loan | ned securities? © Yes 🍳 No | |
| c. Is any portion of this investment on loan by the Fund? Yes No | | |
| NPORT-P: Part C: Schedule of Portfolio Invest | tments | |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public. | | |
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | Resonance | |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | 9695002OBNIICMSV0B38 | |
| c. Title of the issue or description of the investment.d. CUSIP (if any). | Credit Linked Note 000000000 | |

paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

At least one of the following other identifiers:

Identifier. ISIN

ISIN FR0013448883

Item C.2. Amount of each investment.

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

Balance 4271960.59000000
Units Principal amount

Description of other units.

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

Euro Member
Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

4484891.50000000

Exchange rate. 0.93418655

Percentage value compared to net assets of the Fund. 3.037329021999

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

Payoff profile.

Long

Short

N/A

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

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

Issuer type (corporate, U.S. Treasury, U.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.

FRANCE

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

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

Is the investment a Restricted Security? • Yes • No

Item C.7.

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

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. **Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3 have a level associated with it (i.e., net asset value used as the practical expedient). N/A Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2029-10-25 b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, Floating ii. Annualized rate. 9.25000000 Yes c. Currently in default? [Y/N] No d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? Yes No e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually Yes paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. No f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] O Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: Repurchase a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Reverse Fund is the cash borrower and posts collateral. repurchase b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. • Yes • No ii. If N, provide the name and LEI (if any) of counterparty. O 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, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

Premium Green PLC

5493000S7VTDPDFJCP28

5 Year Secured Amortizing Floating Rate Note

2433615.26000000

00000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2357747554

Item C.2. Amount of each investment.

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

Balance 2367011.45000000
Units Principal amount

Description of other units.

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

Euro Member
Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate. 0.93418655

Percentage value compared to net assets of the Fund. 1.648131344443

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

Payoff profile.

Long

Short

N/A

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

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

Structured note

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

Corporate

Item C.5. Country of investment or issuer.

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

IRELAND

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally

Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3 have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2026-06-29
- b. Coupon.

| . Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Variable |
|---|------------------------------------|
| i. Annualized rate. | 11.30000000 |
| c. Currently in default? [Y/N] | O Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? Y/N | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ● No |
| . For convertible securities, also provide: | |
| . Mandatory convertible? [Y/N] Yes No | |
| i. Contingent convertible? [Y/N] Ves No | |
| ii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoted as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available). dentifier (if CUSIP, ISIN, and ticker are not available). f other identifier provided, indicate the type of identifier used. | |
| 7. Delta (if applicable). | |
| tem C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse epurchase |
| . Counterparty. | |
| . Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No | |
| i. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| d. Repurchase rate. | |
| e. Maturity date. | |
| Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). ecurities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to ii. | |
| 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 |
| 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 | 100 110 |
| NPORT-P: Part C: Schedule of Portfolio Investments | |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part | C A Fund |
| or each investment here by the rand and its consolidated substitiaties, disclose the infollidation requested in Part | Ն. A Բայս |

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

Item C.1. Identification of investment.

report to shareholders or otherwise made available to the public.

Tulsa Valley a. Name of issuer (if any). Bancshares

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

Subordinated Term c. Title of the issue or description of the investment. Loan

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

Other unique identifier (if ticker and ISIN are not available). Identifier.

Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available).

TLSAVLY Indicate the type of identifier used

Description of other unique identifier. **INTERNAL**

Item C.2. Amount of each investment.

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

Balance 1700000.00000000 Units Principal amount

Description of other units.

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

Dollar

N/A

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

1453500.00000000

Exchange rate.

Percentage value compared to net assets of the Fund. 0.984362215557

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

Payoff profile.

Long

Short

N/A

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

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

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

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

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

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

Is the investment a Restricted Security? Yes No.

Item C.7.

| a. Liquidity classification information. For portfolio investments of open-end management investment companies, pliquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [1' 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attribut classification. | 7 CFR |
|---|--|
| i. Highly Liquid Investmentsii. Moderately Liquid Investmentsiii. Less Liquid Investmentsiv. Illiquid InvestmentsCategory. N/A | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. | he |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that juthe portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choo the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade significant position. | istify treating ses to classify e sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuar Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the idoes not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment doe 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. 2028-12-31 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Fixed |
| ii. Annualized rate. | 6.38000000 • Yes • |
| c. Currently in default? [Y/N] | No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | © Yes ® No |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ◎ Yes ◎ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] \bigcirc Yes \bigcirc No ii. Contingent convertible? [Y/N] \bigcirc Yes \bigcirc No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denor well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase" | Repurchase |

| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
|---|-----------------------|
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collate securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding iii. | |
| Item C.11. For 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 securit c. Is any portion of this investment on loan by the Fund? Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Investmen | ts |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public. | |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any).b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | Colonnade N/A |
| c. Title of the issue or description of the investment. | Credit Linked Note |
| d. CUSIP (if any). | 000000000 |
| At least one of the following other identifiers: | |
| Identifier. ISIN ISIN XS2403517738 | |
| Item C.2. Amount of each investment. | |
| Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivapplicable, provide the number of contracts. | vatives contracts, as |

agreement" 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.

Balance

Description of other units.

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

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

Units

Reverse repurchase

7500000.00000000

6612954.31000000

Principal amount

United States

Dollar

the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

4.478529312674

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

Payoff profile.

Long

Short

N/A

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

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

ABSmortgage backed security

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Ves No.

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally

| Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment do have a level associated with it (i.e., net asset value used as the practical expedient). | oes not 2 N/A |
|--|------------------------------------|
| tem C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2029-11-30 | |
| o. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: ii. Mandatory convertible? [Y/N] Yes No iii. Contingent convertible? [Y/N] Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denotwell as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available). | Yes No |
| of other identifier provided, indicate the type of identifier used. v. Delta (if applicable). | |
| tem C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse epurchase |
| o. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No | |
| i. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| E. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral) securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to ii. | |
| 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? ${}^{\bigcirc}$ Yes ${}^{\circledcirc}$ No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

LOFT 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.

Credit Linked c. Title of the issue or description of the investment. Note

00000000 d. CUSIP (if any).

At least one of the following other identifiers:

Other unique identifier (if ticker and ISIN are not available). Identifier.

BCC37L604

Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

Description of other unique identifier. **INTERNAL**

Item C.2. Amount of each investment.

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

6910000.00000000 Balance

Units Principal amount

Description of other units.

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

Dollar

N/A

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

6789075.00000000 the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund. 4.597804546671

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

Payoff profile.

Long

Short

N/A

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

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

ABSmortgage backed security

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

Corporate

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally

Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3 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. 2030-02-28
- b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer?

[Y/N]

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

paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

O Yes No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

© Reverse repurchase

- b. Counterparty.
- i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No
- ii. If N, provide the name and LEI (if any) of counterparty.
- d. Repurchase rate.
- e. Maturity date.
- f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

FCT Colisee

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

N/A

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

Credit Linked

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN FR0014000TK3

Item C.2. Amount of each investment.

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

Balance 3197691.75000000
Units Principal amount

Description of other units.

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

Euro Member
Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

3375477.00000000

Exchange rate. 0.93418655

Percentage value compared to net assets of the Fund. 2.285993820628

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

Payoff profile.

Long

Short

N/A

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

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

N/A

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursua Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
|--|-----------------------------------|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3 have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2023-12-20 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 11.81000000 |
| 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? | O Yes O No |
| [Y/N] | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoted well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse purchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| 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). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii. | |
| Item C.11. For derivatives, also provide: | |

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

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

 Yes

 No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Community Funding 2018,

LLC

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

N/A

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

Preferred Shares

d. CUSIP (if any).

000000000

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

COMFUND18LLC

Description of other unique identifier.

INTERNAL

Item C.2. Amount of each investment.

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

Balance 1900000.00000000 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.

15253200.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

10.33001289738

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

Payoff profile.

Long

Short

N/A

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

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-

Corporate

U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

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

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

Is the investment a Restricted Security?

Yes

No

Item C.7.

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

Category. N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2028-07-15
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

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

Floating

8.50000000

O Yes O

No

Yes

No

| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not act paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | | © Yes ◉ No |
|---|---------------------------------|-------------------------------------|
| f. For convertible securities, also provide: | | |
| i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No | | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available). If other identifier provided, indicate the type of identifier used. | | |
| v. Delta (if applicable). | | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | () | Repurchase Reverse urchase |
| b. Counterparty. | | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | | |
| ii. If N, provide the name and LEI (if any) of counterparty. | | |
| c. Tri-party? | | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collat securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in respondi iii. | | |
| Item C.11. For 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 securit c. Is any portion of this investment on loan by the Fund? Yes No | | |
| NPORT-P: Part C: Schedule of Portfolio Investmen | .ts | |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in may report information for securities in an aggregate amount not exceeding five percent of its total assets as a securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not been held for not more than one year prior to the end of the reporting period covered by this report, and have reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statemen report to shareholders or otherwise made available to the public. | niscella restrict not bee | aneous ed, have en previously |
| Item C.1. Identification of investment. | | |
| a. Name of issuer (if any). | CRAF | $^{7}\mathrm{T}$ |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A | |
| c. Title of the issue or description of the investment. | Credit | Linked |

Note

d. CUSIP (if any). 25155KAV7

At least one of the following other identifiers:

Identifier, ISIN

ISIN XS2387450047

Item C.2. Amount of each investment.

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

Balance 3200000.00000000 Units Principal amount

Description of other units.

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

Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

3104000.00000000

Exchange rate.

Percentage value compared to net assets of the Fund. 2.102139881039

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

Payoff profile.

Long

Short

N/A

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

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

other

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

Corporate

Item C.5. Country of investment or issuer.

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

GERMANY

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

| Category. | N/A |
|-----------|-------|
| Calcguly. | 11/17 |

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

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

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

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

Item C.9. For debt securities

| : |
|---|
| |

- a. Maturity date. 2031-02-21
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, Floating none). ii. Annualized rate. 13.19000000 Yes
 No 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? Yes
 No
- [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

 Yes
 No 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 transaction (repurchase, reverse repurchase). Select "repurchase Repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Reverse Fund is the cash borrower and posts collateral. repurchase

- b. Counterparty.
- i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No
- ii. If N, provide the name and LEI (if any) of counterparty.
- O 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, those securities may be aggregated in responding to Items C.10.f.i-

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

Pymes Magdalena

894500G461D1F4W8Z612

Credit Linked Note

00000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN ES0305424014

Item C.2. Amount of each investment.

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

Balance 3674890.04000000 Units Principal amount

Description of other units.

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

Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

0.93418655

Exchange rate. Percentage value compared to net assets of the Fund.

2.586841766102

3819706.25000000

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

Payoff profile.

Long

Short

N/A

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

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

ABScollateralized bond/debt obligation

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-Corporate 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.

SPAIN

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2052-12-20
- b. Coupon.

| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
|---|-----------------------------------|
| ii. Annualized rate. | 10.08000000 |
| c. Currently in default? [Y/N] | O Yes O No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ● No |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] | |
| ii. Contingent convertible? [Y/N] ○ Yes ○ No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which deno well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse purchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| e. Maturity date. | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes [®] No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | O Yes O No |
| c. Is any portion of this investment on loan by the Fund? Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Investments | |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part may report information for securities in an aggregate amount not exceeding five percent of its total assets as misce | |

securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or

Item C.1. Identification of investment.

report to shareholders or otherwise made available to the public.

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.

Credit Linked
Note

d. CUSIP (if any). 000000000

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

BCC2QDAB4

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

Description of other unique identifier. INTERNAL

Item C.2. Amount of each investment.

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

Balance 500000.00000000 Units Principal amount

Description of other units.

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

United States

Dollar

N/A

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

5083062.40000000

Exchange rate.

Percentage value compared to net assets of the Fund.

3.442431761872

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

Payoff profile.

Long

Short

N/A

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

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

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

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

| a. Liquidity classification information. For portfolio investments of open-end management investment companies, liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributions. | 17 CFR |
|--|---|
| i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in Instructions to Item C.7 is applicable. | the |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund cho the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on twould reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade portion of the position. | justify treating oses to classify he sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursua Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Gener Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment do have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2029-12-15 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate. | Floating 16.68000000 |
| c. Currently in default? [Y/N] | O Yes O No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | O Yes O No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ⁷ ◎ Yes ◎ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoted well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| | Repurchase Reverse |

| Fund is the cash borrower and posts collateral. | repurchase |
|---|------------|
| b. Counterparty. | |

- i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No
- ii. If N, provide the name and LEI (if any) of counterparty.
- d. Repurchase rate.
- e. Maturity date.
- f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

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

 Yes

 No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

Credit Linked
Note

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS1917950831

Item C.2. Amount of each investment.

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

Balance 6567446.58000000 Units Principal amount

Description of other units.

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

Euro Member
Countries

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

6878624.04000000

Exchange rate. 0.93418655
Percentage value compared to net assets of the Fund. 4.658450361198

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

Payoff profile.

Long

Short

N/A

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

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

ABSmortgage backed security

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

Corporate

Item C.5. Country of investment or issuer.

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

N/A

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

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

Is the investment a Restricted Security? • Yes • No

Item C.7.

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

Category. N/A

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

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

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

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

| For debt securities, also provide: | |
|---|-----------------------------------|
| a. Maturity date. 2026-03-01 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate. | Floating 10.60000000 |
| c. Currently in default? [Y/N] | Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | O Yes O No |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] Ves No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denote well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse purchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? c. Is any portion of this investment on loan by the Fund? No | |

NPORT-P: Part C: Schedule of Portfolio Investments

Item C.9. For debt securities

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

the series.

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

Note

N/A

d. CUSIP (if any). 000000000

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). STANDARDCHRTBNK

Indicate the type of identifier used

Description of other unique identifier. INTERNAL

Item C.2. Amount of each investment.

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

Balance 5000000.00000000

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.

4679500.000000000

Exchange rate.

Percentage value compared to net assets of the Fund.

3.169124862540

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

Payoff profile.

Long

Short

N/A

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

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

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

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

| to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
|--|---------------------------|
| Item C.6. Is the investment a Restricted Security? | |
| Is the investment a Restricted Security? Ves No | |
| Item C.7. | |
| a. Liquidity classification information. For portfolio investments of open-end management investment companies, pliquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [1 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attribut classification. | 7 CFR |
| i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in tenstructions to Item C.7 is applicable. | he |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. | |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuar Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the ideas not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment doe have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2025-06-16 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate.c. Currently in default? [Y/N] | 13.37000000 • Yes • No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | ○ Yes ● No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | ○ Yes ● No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |

ii. Contingent convertible? [Y/N] $\, \bigcirc \,$ Yes $\, \bigcirc \,$ No

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

v. Delta (if applicable).

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

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

- b. Counterparty.
- i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No
- ii. If N, provide the name and LEI (if any) of counterparty.
- d. Repurchase rate.
- e. Maturity date.
- f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Credit Linked

00000000

Note

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

N/A

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

d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. ISIN

the series.

ISIN XS2558250895

Item C.2. Amount of each investment.

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

Balance 2550000.000000000 Units Principal amount

Description of other units.

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

Switzerland France

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

2757800.25000000

Exchange rate. 0.92465000

Percentage value compared to net assets of the Fund. 1.867681021090

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

JERSEY

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuan Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the ideas not have a level associated with it (i.e., net asset value used as the practical expedient). | |
|--|-----------------------------------|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2025-07-20 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate. | Floating 9.76000000 |
| c. Currently in default? [Y/N] | © Yes ● No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | O Yes O |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | © Yes No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denor well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse purchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii. | |
| Item C.11. For derivatives, also provide: | |

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any). Colonnade

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

Credit Linked c. Title of the issue or description of the investment. Note

00000000 d. CUSIP (if any).

At least one of the following other identifiers:

Other unique identifier (if ticker and ISIN are not available). Identifier.

Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). 06739GDD8

Indicate the type of identifier used

Description of other unique identifier. **INTERNAL**

Item C.2. Amount of each investment.

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

Balance 6000000.00000000 Units Principal amount

Description of other units.

United States Currency. Indicate the currency in which the investment is denominated. Dollar

Value. Report 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. 3.975148980183

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

Payoff profile.

Long

Short

N/A

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

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

ABSmortgage backed security

5869667.64000000

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-

Corporate

U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security?

Yes

No

Item C.7.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally

Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3
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. 2028-04-30
- b. Coupon.

ii. Annualized rate.

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

Floating

16.10000000

c. Currently in default? [Y/N]

Yes No

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

Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually Ves No

| f. For convertible securities, also provide: | |
|---|-------------------------------|
| i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | Repurchase Reverse repurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. | |
| Item C.11. For 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 securit c. Is any portion of this investment on loan by the Fund? Yes No | |
| NPORT-P: Part C: Schedule of Portfolio Investmen | ts |
| For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public. | |
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Elvetia |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A |
| c. Title of the issue or description of the investment. | Credit Linked Note |
| d. CUSIP (if any). | 000000000 |

paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2334473316

Item C.2. Amount of each investment.

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

Balance 200000.00000000 Units Principal amount

Description of other units.

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

Switzerland France

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

0.92465000

Percentage value compared to net assets of the Fund. 1.402591823451

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

Payoff profile.

Long

Short

N/A

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

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

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

.5. sovereigh, 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.

JERSEY

2071053.91000000

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. **Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not 2 3 have a level associated with it (i.e., net asset value used as the practical expedient). N/A Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2029-10-20 b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, Floating ii. Annualized rate. 7.99000000 Yes c. Currently in default? [Y/N] No d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? Yes No e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually Yes paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. No f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] O Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: Repurchase a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Reverse Fund is the cash borrower and posts collateral. repurchase b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. • Yes • No ii. If N, provide the name and LEI (if any) of counterparty. O 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, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

Identifier.

THE ROYAL BANK OF SCOTLAND INTERNATIONAL LIMITED

21380078CCZSEEIIKA41

CHF/USD FORWARD

00000000

At least one of the following other identifiers:

Identifier. Ticker (if ISIN is not available)

Ticker (if ISIN is not available). N/A

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

Description of other unique identifier.

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

9PFBOK3R0JTVF2PM

INTERNAL

Item C.2. Amount of each investment.

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

Balance 1.00000000 Number of

Units contracts

Description of other units.

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

United States

Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

-0.01622586511

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

Payoff profile. O Long Short N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

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

| For debt securities, also provide: | |
|---|----------------------------------|
| a. Maturity date. | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate. | |
| c. Currently in default? [Y/N] | YesNo |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | YesNo |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | YesNo |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] O Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominate well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. | erse |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If musecurities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items iii. | |
| Item C.11. For derivatives, also provide: | |
| a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). | Forward |
| b. Counterparty.i. Provide the name and LEI (if any) of counterparty (including a central counterparty). | |
| Counterparty Record: 1 | |
| Name of counterparty. THE ROYAL BANK OF SCOTLAND INTERNATIONAL LIMITED | |
| LEI (if any) of counterparty. 21380078CCZSEEIIKA41 i. Amount and description of currency sold. | |
| ו, באווטעות מוע עכטכווףווטוו טו כעווכווכץ טטוע, | |

Amount of currency sold.

-7689594.00000000

Description of currency sold. Switzerland Franc

ii. Amount and description of currency purchased.

Amount of currency purchased. 8322521.78000000 Description of currency purchased. United States Dollar

iii. Settlement date. 2023-01-31

iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. -23958.96000000

i. Amount and description of currency sold.

Amount of currency sold. -7689594.00000000

Description of currency sold. Switzerland Franc

ii. Amount and description of currency purchased.

Amount of currency purchased. 8322521.78000000 Description of currency purchased. United States Dollar

iii. Settlement date. 2023-01-31

iv. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. -23958.96000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

Yes
No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

Yes
No

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any). Salisbury

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

the series.

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

Note

00000000 d. CUSIP (if any).

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2469855881

Item C.2. Amount of each investment.

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

Balance 4500000.00000000 Units Principal amount

Description of other units.

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

Pound

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

the exchange rate used to calculate value.

Exchange rate.

0.82716406

5366504.87000000

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

Payoff profile.

Long

Short

N/A

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

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

ABSmortgage backed security

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

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

| For debt securities, also provide: | |
|--|-----------------------------------|
| a. Maturity date. 2028-04-17 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate.c. Currently in default? [Y/N] | 12.18000000 • Yes • No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | O Yes O No |
| e. Is any portion of the interest paid in kind? $[Y/N]$ Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes O No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] Yes No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denor well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available) identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse purchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? Yes No d. Repurchase rate. e. Maturity date. | |
| f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to iii. | |
| Item C.11. For derivatives, also provide: | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | Yes No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? c. Is any portion of this investment on loan by the Fund? Yes No | Yes No |
| NPORT-P: Part C: Schedule of Portfolio Investments | |

Item C.9. For debt securities

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

Item C.1. Identification of investment.

a. Name of issuer (if any). Absolute

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

the series.

Credit Linked c. Title of the issue or description of the investment. Note

000000000 d. CUSIP (if any).

At least one of the following other identifiers:

Other unique identifier (if ticker and ISIN are not available). Identifier.

Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). XS2538353207

Indicate the type of identifier used

Description of other unique identifier. INTERNAL.

Item C.2. Amount of each investment.

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

Balance 4915083.53000000

Units Principal amount

Description of other units.

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

Dollar

N/A

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

the exchange rate used to calculate value.

4915083.53000000

Exchange rate.

Percentage value compared to net assets of the Fund. 3.328670459746

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

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

| to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. | |
|--|--|
| Item C.6. Is the investment a Restricted Security? | |
| Is the investment a Restricted Security? Yes No | |
| Item C.7. | |
| a. Liquidity classification information. For portfolio investments of open-end management investment companies, pliquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [1 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attribut classification. | 7 CFR |
| i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A | |
| b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in Instructions to Item C.7 is applicable. | the |
| Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple categories only in the following circumstances: (1) if portions of the position have differing liquidity features that just the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund choose the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade supportion of the position. | ustify treating ses to classify e sizes it |
| Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuan Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the does not have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not $2 \odot 3$ have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2027-10-10 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.c. Currently in default? [Y/N] | Floating 15.80000000 Yes No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes No |
| f. For convertible securities, also provide: | |

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

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide:

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

O Yes O 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, those securities may be aggregated in responding to Items C.10.f.iiii.

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

 Yes
 No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? Ves No
- c. Is any portion of this investment on loan by the Fund? O Yes No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any). Premium Green PLC

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

5 Year Secured Amortizing Floating

c. Title of the issue or description of the investment. Rate Note d. CUSIP (if anv). 00000000

At least one of the following other identifiers:

Other unique identifier (if ticker and ISIN are not available). Identifier. Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available).

Indicate the type of identifier used

PREMUIMGREEN

Description of other unique identifier.

INTERNAL

Item C.2. Amount of each investment.

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

Balance 3006641.26000000 Units Principal amount

Description of other units.

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

Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

2942159.24000000

Exchange rate.

Percentage value compared to net assets of the Fund.

1.992535526666

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

Payoff profile.

Long

Short

N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

UNITED STATES OF **AMERICA**

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S.

| does not have a level associated with it (i.e., net asset value used as the practical expedient). | mvestment |
|--|------------------------------------|
| Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. General Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does have a level associated with it (i.e., net asset value used as the practical expedient). | |
| Item C.9. For debt securities | |
| For debt securities, also provide: | |
| a. Maturity date. 2024-12-20 | |
| b. Coupon. | |
| i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). | Floating |
| ii. Annualized rate. | 15.26000000 |
| c. Currently in default? [Y/N] | O Yes O No |
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? $[Y/N]$ | O Yes No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | O Yes O No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? [Y/N] Yes No | |
| ii. Contingent convertible? [Y/N] ○ Yes ○ No | |
| iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denote well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| v. Delta (if applicable). | |
| Item C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse epurchase |
| b. Counterparty. | |
| i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. \bigcirc Yes \bigcirc No | |
| ii. If N, provide the name and LEI (if any) of counterparty. | |

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

c. Tri-party?

d. Repurchase rate. e. Maturity date.

Yes
No

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any). Terra

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

Credit Linked c. Title of the issue or description of the investment. Note

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

Identifier. ISIN

ISIN XS2392906397

Item C.2. Amount of each investment.

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

Balance 10000000.00000000 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.

9695500.00000000

Exchange rate.

Percentage value compared to net assets of the Fund.

6.566139567209

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

Payoff profile.

Long

Short

N/A

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

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

ABS-

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

bond/debt obligation

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

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

Category. N/A

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

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

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

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

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date. 2029-09-25
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

11.47000000

| c. Currently in default? [Y/N] | Yes No |
|--|-------------------------------------|
| d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? Y/N | O Yes O No |
| e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | y O Yes O No |
| . For convertible securities, also provide: | |
| . Mandatory convertible? [Y/N] Yes No i. Contingent convertible? [Y/N] Yes No | |
| ii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denoted as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available dentifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. | |
| 7. Delta (if applicable). | |
| tem C.10. For repurchase and reverse repurchase agreements, also provide: | |
| agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the | Repurchase Reverse repurchase |
| . Counterparty. | |
| . Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No | |
| i. If N, provide the name and LEI (if any) of counterparty. | |
| c. Tri-party? | |
| Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral) ecurities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to ii. | |
| 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? Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? Jesure 1. 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: ArrowMark Financial Corp.

By (Signature): Patrick J. Farrell

Name: Patrick J. Farrell
Title: Chief Financial Officer

Date: 2023-02-28