| 24 | (Unaudited) |
|----|-------------|
|    | Fair Value  |

|                          |                                                                                                                                                                      |                                | J               | une 30, 202            | 4 (Unaudited)      |
|--------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|-----------------|------------------------|--------------------|
| Cost Basis \$            | Common Stock - 3.16%                                                                                                                                                 |                                |                 |                        | Fair Value         |
|                          | Private - 2.81%                                                                                                                                                      |                                |                 |                        |                    |
| 212,208                  | Avison Young Common Equity <sup>(a),(e)</sup>                                                                                                                        |                                |                 |                        | \$ —               |
| 213,549                  | Avison Young Pref. Equity <sup>(a),(n)</sup>                                                                                                                         |                                |                 |                        | -                  |
| 581,958                  | Boca Homecare Holdings, Inc. (Equity) <sup>(a),(b),(c),(e)</sup>                                                                                                     |                                |                 |                        | 331,788            |
| 155,086                  | CGA Holdings, Inc., Class A <sup>(a),(b),(c)</sup>                                                                                                                   |                                |                 |                        | 158,519            |
| 3,772,723                | IENTC 1, LLC (a), (c), (d), (e)                                                                                                                                      |                                |                 |                        | 7,884,081          |
|                          |                                                                                                                                                                      |                                |                 |                        | 8,374,388          |
| Shares                   |                                                                                                                                                                      |                                |                 |                        |                    |
| 388,344                  | Real Estate Investment Trust - 0.35%                                                                                                                                 |                                |                 |                        |                    |
| 300,344                  | Creative Media & Community Trust Corp. <sup>(†)</sup>                                                                                                                |                                |                 |                        | 1,044,645          |
| Dringing                 | Total Common Stock (Cost \$7,773,800)                                                                                                                                |                                | Coupon          |                        | 9,419,033          |
| Principal<br>Amount (\$) |                                                                                                                                                                      | Spread                         | Rate (%)        | Maturity               |                    |
| / unoune (+)             | Bank Loans - 17.03%                                                                                                                                                  |                                | 1410 (79        | matanty                |                    |
|                          | Consumer Non-Cyclical - 0.61%                                                                                                                                        |                                |                 |                        |                    |
| 1,026,443                | MedMark Services, Inc., Delayed Draw TermLoan <sup>(a),(g)</sup>                                                                                                     | 3MSOFR+8.500%                  | 14.152          | 6/11/2028              | 1,026,443          |
| 500,000                  | Bengal Debt Merger SUB, LLC Term Loan 1L <sup>(g)</sup>                                                                                                              | 3MSOFR+6.000%                  | 11.490          | 1/24/2030              | 406,805            |
| 378,788                  | MedMark Services, Inc., Second Lien TermLoan <sup>(a),(g)</sup>                                                                                                      | 3MSOFR+8.500%                  | 14.152          | 6/11/2028              | 378,788            |
|                          | Financial Somicore 0.07%                                                                                                                                             |                                |                 |                        | 1,812,036          |
| 1,988,548                | Financial Services - $0.67\%$                                                                                                                                        |                                | 40.004          | 0/47/0000              | 0.000.404          |
| 1,300,040                | PSB Group, LLC, Term Loan (Last Out) - May 2023 <sup>(a),(b),(c),(g)</sup>                                                                                           | 3MSOFR+7.636%                  | 13.224          | 9/17/2026              | 2,008,434          |
| 141,389                  | Financials - 0.12%<br>Avison Young Canada, Inc., First Out TermLoan <sup>(a),(g)</sup>                                                                               | 3MSOFR+7.500%                  | 12.830          | 3/13/2028              | 138,136            |
| 250,527                  | Avison Young Canada, Inc., 2nd PK Term Loan (a),(g)                                                                                                                  | 3MSOFR+8.000%                  | 13.330          | 3/12/2029              | 216,210            |
| 84,383                   | Avison Young Canada, Inc., 21d Filk Lien Term Loan <sup>(a), (g), (n)</sup>                                                                                          | 3MSOFR+8.000%                  | 10.000          | 3/12/2029              |                    |
| 0 1,000                  | Avison roung canada, inc., or this dentermicoan ( ), or ( )                                                                                                          | 5000070                        |                 | 5/12/2025              | 7,529<br>361,875   |
|                          | Food Products - 0.25%                                                                                                                                                |                                |                 |                        | 001,070            |
| 833,333                  | BCPE North Star US Holdco 2, Inc. 2L Term Loan <sup>(a),(g)</sup>                                                                                                    | 1MSOFR+7.250%                  | 12.680          | 6/8/2029               | 752,083            |
|                          | Health Care Equipment & Supplies - 0.72%                                                                                                                             |                                |                 |                        | ·                  |
| 163,043                  | Kreg LLC, Revolver <sup>(a),(b),(c),(g),(h)</sup>                                                                                                                    | 3MSOFR+6.250%                  | 0.500           | 12/20/2026             | 152,446            |
| 2,116,681                | Kreg LLC, Term Loan <sup>(a),(b),(c),(g)</sup>                                                                                                                       | 3MSOFR+4.250%                  | 12.235          | 12/20/2026             | 1,979,097          |
|                          |                                                                                                                                                                      |                                |                 |                        | 2,131,543          |
| 590 G/E                  | Health Care Providers & Services - 7.78%                                                                                                                             |                                | 4 000           | 0/05/0007              | 507.000            |
| 580,645<br>4,759,839     | Boca Home Care Holdings Revolver (a),(b),(c),(g),(h)                                                                                                                 | 1MSOFR+6.500%                  | 1.000           | 2/25/2027              | 567,290            |
| 881,148                  | Boca Home Care Holdings, Inc Delayed Draw TermLoan <sup>(a),(b),(c),(g)</sup><br>CVAUSA Management, LLC Primary Delayed Draw TermLoan <sup>(a),(b),(c),(g),(h)</sup> | 1MSOFR+6.500%<br>3MSOFR+6.500% | 12.140<br>1.000 | 2/25/2027<br>1/31/2025 | 4,650,362          |
| 368,852                  | CVAUSA Management, LLC Secondary Delayed Draw TermLoan (a),(b),(c),(g),(h)                                                                                           | 3MSOFR+6.500%                  | 1.000           | 1/31/2025              | 885,554<br>370,697 |
| 285,714                  | CVAUSA Management, LLC, Revolver, TermLoan (a),(b),(c),(g),(h)                                                                                                       | 3MSOFR+6.500%                  | 0.500           | 5/22/2028              | 285,714            |
| 2,446,870                | CVAUSA Management, LLC, Term Loan (a),(b),(c),(g)                                                                                                                    | 6MSOFR+6.500%                  | 11.550          | 5/22/2029              | 2,459,104          |
| 709,308                  | Honor HN Buyer, Inc. Delayed Draw TermLoan 1 <sup>(a),(b),(c),(g)</sup>                                                                                              | 3MSOFR+5.750%                  | 11.290          | 10/15/2027             | 709,308            |
| 132,013                  | Honor HN Buyer, Inc. Revolver (a),(b),(c),(g),(h)                                                                                                                    | Prime + 4.750%                 | 13.250          | 10/15/2027             | 132,013            |
| 1,121,693                | Honor HN Buyer, Inc. Term Loan <sup>(a), (b), (c), (g)</sup>                                                                                                         | 3MSOFR+5.750%                  | 11.290          | 10/15/2027             | 1,121,693          |
| 788,062                  | Honor HN Buyer, Inc. Delayed Draw Term Loan 2 <sup>(a),(b),(c),(g),(h)</sup>                                                                                         | 3MSOFR+5.750%                  | 11.540          | 10/15/2027             | 788,062            |
| 1,485,638                | MEDRINA, LLC Term Loan (a),(b),(c),(g)                                                                                                                               | 6MSOFR+6.250%                  | 11.670          | 10/20/2029             | 1,479,696          |
| 297,872                  | MEDRINA, LLC Delayed Draw Term Loan <sup>(a),(b),(c),(g),(h)</sup>                                                                                                   | 3MSOFR+6.250%                  | 1.000           | 10/20/2029             | 296,681            |
| 212,766                  | MEDRINA, LLC Revolver <sup>(a),(b),(c),(g),(h)</sup>                                                                                                                 | 3MSOFR+6.250%                  | 0.005           | 10/20/2029             | 211,915            |
| 333,333                  | One GI Intermediate LLC, Revolver Upsize <sup>(a),(b),(c),(g)</sup>                                                                                                  | 1MSOFR+6.750%                  | 12.166          | 12/22/2025             | 322,667            |
| 1,710,625                | One GI Intermediate LLC, Tranche B Delayed Draw Term Loan <sup>(a),(b),(c),(g)</sup>                                                                                 | 1MSOFR+6.750%                  | 12.166          | 12/22/2025             | 1,655,885          |
| 901,450                  | One GI Intermediate LLC, Tranche C Delayed Draw Term Loan <sup>(a),(b),(c),(g)</sup>                                                                                 | 1MSOFR+6.750%                  | 12.166          | 12/22/2025             | 872,604            |
| 147,059                  | Shiftkey, Revolver $(a),(b),(c),(g),(h)$                                                                                                                             | 3MSOFR+5.750%                  | 0.005           | 6/21/2027              | 144,551            |
| 2,311,765                | Shiftkey, Term Loan $(a)$ , $(b)$ , $(c)$ , $(g)$                                                                                                                    | 3MSOFR+5.750%                  | 11.402          | 6/21/2027              | 2,272,349          |
| 3,949,398                | Spectrum Vision Partners, LLC <sup>(a),(b),(c),(g)</sup>                                                                                                             | 3MSOFR+6.500%                  | 12.152          | 11/18/2024             | 3,941,499          |
|                          | Hotels, Restaurants & Leisure - 1.49%                                                                                                                                |                                |                 |                        | 23,167,644         |
| 1,440,000                | SS Acquisition LLC, Delayed Draw Term Loan <sup>(a),(b),(c),(g)</sup>                                                                                                | 1MSOFR+7.591%                  | 12.969          | 12/30/2026             | 1,440,000          |
| 3,000,000                | SS Acquisition LLC, Term Loan (a), (b), (c), (g)                                                                                                                     | 3MSOFR+6.728%                  | 12.969          | 12/30/2026             | 3,000,000          |
| 2,000,000                |                                                                                                                                                                      | 0.120/0                        | 12.201          | 12/00/2020             | 4,440,000          |
|                          |                                                                                                                                                                      |                                |                 |                        | 1,110,000          |
|                          |                                                                                                                                                                      |                                |                 |                        |                    |

# CIM Real Assets & Credit Fund

Consolidated Schedule of Investments

| Principal  |                                                                                         |                  | ,        | (Unaudited) (Continued |             |  |
|------------|-----------------------------------------------------------------------------------------|------------------|----------|------------------------|-------------|--|
| mount (\$) |                                                                                         | Spread           | Rate (%) | Maturity               | Fair Value  |  |
|            | Bank Loans - 17.03% (Continued)<br>Industrial - 0.85%                                   |                  |          |                        |             |  |
| 2,475,000  | AIDC Intermediate Co. 2, LLC, Term Loan <sup>(a),(b),(c),(g)</sup>                      | 3MSOFR+6.250%    | 11.746   | 7/22/2027              | \$ 2,475,00 |  |
| 51,487     | AIDC Intermediate Co. 2, Incremental Term Loan <sup>(a),(b),(c),(g)</sup>               | 3M SOFR + 6.250% | 11.770   | 7/22/2027              | 51,48       |  |
|            |                                                                                         |                  |          |                        | 2,526,48    |  |
| 4 054 040  | Services - 2.56%                                                                        |                  |          |                        |             |  |
| 4,254,348  | 24 Seven, Inc., TermLoan (a),(b),(c),(g)                                                | 1MSOFR+6.000%    | 11.320   | 11/16/2027             | 4,165,00    |  |
| 50,857     | City Brewing Company, LLC Term Loan <sup>(a),(g)</sup>                                  | 3MSOFR+6.250%    | 8.828    | 4/5/2028               | 51,62       |  |
| 3,443,494  | EOS-Metasource Intermediate, Inc., TermLoan <sup>(a),(b),(c),(g)</sup>                  | 3M SOFR + 6.250% | 11.681   | 5/17/2027              | 3,398,72    |  |
|            | Technology - 1.43%                                                                      |                  |          |                        | 7,615,3     |  |
| 2,977,500  | Exponential Power, Inc., Term Loan <sup>(a),(b),(c),(g)</sup>                           | 3MSOFR+6.750%    | 12.150   | 5/12/2026              | 2,301,60    |  |
| 800,000    | Redstone HoldCo 2 LP, Second Lien Initial Term Loan <sup>(a),(g)</sup>                  | 3MSOFR+7.750%    | 13.183   | 4/27/2029              | 656,00      |  |
| 327,714    | RumbleON, Inc. Delay Draw Term Loan <sup>(a),(b),(c),(g)</sup>                          | 3MSOFR+8.250%    | 13.902   | 8/31/2026              | 304,7       |  |
| 1,083,241  | RumbleON, Inc. Term Loan <sup>(a), (b), (c), (g)</sup>                                  | 3MSOFR+8.250%    | 13.902   | 8/31/2026              | 1,007,4     |  |
|            |                                                                                         |                  |          |                        | 4,269,79    |  |
| 2,151,220  | Transportation - 0.55%<br>Reception Rurchaser, LLC <sup>(a),(g)</sup>                   |                  | 11 540   | 2/24/2020              | 4 00 4 0    |  |
| 2,101,220  |                                                                                         | 3MSOFR+6.000%    | 11.540   | 3/24/2028              | 1,634,9     |  |
|            | Total Bank Loans (Cost \$52,526,759)<br>Collateralized Loan Obligations - Debt - 23.35% |                  |          |                        | 50,720,1    |  |
| 1,000,000  | Allegro CLO XII, Ltd., 2020-1A, Class E <sup>(b),(g),(i)</sup>                          | 3MSOFR+7.100%    | 12.686   | 1/21/2032              | 1,006,5     |  |
| 4,000,000  | Atlas Senior Loan Fund Ltd., 2022-20A, Class E <sup>(b),(g),(i)</sup>                   | 3MSOFR+9.430%    | 14.757   | 10/19/2035             | 4,174,7     |  |
| 2,000,000  | Atlas Senior Loan Fund Ltd., 2024-23A, Class E <sup>(g),(i)</sup>                       | 3MSOFR+7.130%    | 12.467   | 7/20/2037              | 1,955,0     |  |
| 2,450,000  | Bardin Hill CLO Ltd., 2021 2A, Class E <sup>(g),(i)</sup>                               | 3MSOFR + 7.962%  | 13.285   | 10/25/2034             | 2,453,1     |  |
| 1,000,000  | Barings Mddle Market CLO, Ltd. 2021-I, Class D <sup>(g),(i)</sup>                       | 3MSOFR+8.650%    | 14.236   | 7/20/2033              | 1,002,1     |  |
| 2,000,000  | Birch Grove OLO Ltd., 2019A, Class ERR <sup>(g), (i)</sup>                              | 3MSOFR+6.940%    | 12.267   | 7/17/2037              | 1,980,0     |  |
| 430,442    | Brightwood Capital MMCLO Ltd., 2023-1A, Class D (g),(i)                                 | 3MSOFR+6.460%    | 11.821   | 10/15/2035             | 431,3       |  |
| 1,003,974  | Brightwood Capital MMCLO Ltd., 2023-1A, Class E <sup>(g),(i)</sup>                      | 3MSOFR+10.360%   | 15.721   | 10/15/2035             | 1,018,0     |  |
| 4,250,000  | Carlyle US OLO Ltd., 2022-4, Class E <sup>(g),(i)</sup>                                 | 3MSOFR+8.150%    | 13.474   | 7/22/2034              | 4,089,5     |  |
| 2,000,000  | Carlyle Global Market Strategies 2022-6A, Class 🕀 <sup>(g),(i)</sup>                    | 3MSOFR+7.900%    | 13.224   | 10/25/2036             | 2,063,2     |  |
| 5,285,000  | OFIP OLO Ltd., 2017-1A, Class ER <sup>(g),(i)</sup>                                     | 3MSOFR+7.300%    | 12.889   | 10/18/2034             | 5,191,5     |  |
| 9,100,000  | Bevation QLO Ltd., 2022-16, Class E <sup>(g),(i)</sup>                                  | 3MSOFR+8.300%    | 13.624   | 7/25/2034              | 9,233,6     |  |
| 1,000,000  | Empower OLO Ltd., 2022-1, Oass E <sup>(g),(i)</sup>                                     | 3MSOFR+8.550%    | 13.875   | 10/20/2034             | 1,031,8     |  |
| 500,000    | Flatiron CLO Ltd., 2020-1A, Class $\mathbb{R}^{(g),(i)}$                                | 3MSOFR+6.400%    | 11.731   | 5/20/2036              | 504,3       |  |
| 2,000,000  | lvy Hill Middle Market Credit Fund XVIII, Ltd., 2018A, Class E <sup>(g),(i)</sup>       | 3MSOFR+7.750%    | 13.362   | 4/22/2033              | 1,909,6     |  |
| 1,250,000  | LOMLtd. Partnership 31A, Class E <sup>(g),(i)</sup>                                     | 3MSOFR+7.080%    | 12.666   | 1/20/2032              | 1,253,6     |  |
| 5,500,000  | LOMLtd. Partnership 38A, Class E <sup>(g),(i)</sup>                                     | 3MSOFR+7.730%    | 13.059   | 10/15/2036             | 5,640,6     |  |
| 2,500,000  | MCF CLO LLC, 2017-3A, Class $\mathbb{R}^{(g),(i)}$                                      | 3MSOFR+9.150%    | 14.736   | 7/20/2033              | 2,513,2     |  |
| 3,500,000  | Monroe Capital MML CLO X, LLC., 2020-1A, Class $\mathbb{R}^{(b),(g),(i)}$               | 3MSOFR+8.750%    | 14.076   | 5/20/2034              | 3,460,3     |  |
| 2,250,000  | Northwoods Capital Ltd. 2021-25A, Class E <sup>(g),(i)</sup>                            | 3MSOFR+7.140%    | 12.726   | 7/20/2034              | 2,268,7     |  |
| 3,000,000  | PennantPark OLO 2021-3A, Oass E <sup>(g),(i)</sup>                                      | 3MSOFR+8.140%    | 13.726   | 10/22/2032             | 2,932,42    |  |
| 2,000,000  | PPM CLO Ltd. ,2022-6AR, Class ER <sup>(g),(i)</sup>                                     | 3MSOFR+8.960%    | 14.314   | 1/20/2037              | 2,090,84    |  |
| 7,000,000  | Regatta XXII Funding, Ltd., 2022-2A, Class E <sup>(b), (g), (i)</sup>                   | 3MSOFR+7.190%    | 12.515   | 7/20/2035              | 7,075,4     |  |
| 2,000,000  | Saratoga Investment Corp. CLO Ltd., 2013-1, Class F1R3 <sup>(g),(i)</sup>               | 3MSOFR+ 10.000%  | 15.586   | 4/20/2033              | 1,763,8     |  |
| 3,000,000  | Venture CDO, Ltd., 2022-45A, Class E <sup>(b),(g),(i)</sup>                             | 3MSOFR+7.700%    | 13.025   | 7/20/2035              | 2,520,25    |  |
|            | Total Collateralized Loan Obligations - Debt (Cost \$68,118,787)                        |                  |          |                        | 69,564,14   |  |

# CIM Real Assets & Credit Fund

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Consolidated Schedule of Investments

|             |                                                                                                                                  |                    | June 30, 2024    | 4 (Unaudited | ) (Continued) |
|-------------|----------------------------------------------------------------------------------------------------------------------------------|--------------------|------------------|--------------|---------------|
| Principal   |                                                                                                                                  | <u> </u>           | Coupon           |              |               |
| Amount (\$) | Collateralized Loan Obligations - Equity -9.69%                                                                                  | Spread             | Rate (%)         | Maturity     | Fair Value    |
| 4,060,000   | Allegro CLO Ltd., 2022-1A, Class SUB <sup>(a),(b),(i),(i)</sup>                                                                  |                    | 01 044           | 7/00/0005    | 0.000.076     |
| 2,980,000   | Allegi 0 CLO LIC., 2022-1A, Class SCB (=),(=),(=),(i),(i)<br>Apex Oredit CLO LLC 2021-1A, Class SCB (a),(b),(i),(i)              |                    | 21.341<br>22.976 | 7/20/2035    | 2,820,076     |
| 3,000,000   | Atlas Senior Loan Fund Ltd., 2021-17A, Class SUB <sup>(a),(b),(i),(i)</sup>                                                      |                    |                  | 7/18/2034    | 1,958,754     |
| 2,585,233   | Atlas Senior Loan Fund Ltd., 2021-17A, Class Sob (Sh(A)(A))<br>Brightwood Capital MMOLO Ltd., 2023-1A, Class Sub (a),(b),(i),(i) |                    | 21.351           | 10/20/2034   | 1,579,200     |
| 5,500,000   | Dryden Senior Loan Fund 2022-98A, Class SUB (a),(b),(i),(i)                                                                      |                    | 13.556           | 10/15/2035   | 2,145,227     |
| 3,750,000   |                                                                                                                                  |                    | 18.264           | 4/20/2035    | 3,752,375     |
| 4,396,000   | Evation CLO Ltd., 2018-3A, Class SUB (a),(b),(i),(i)                                                                             |                    | 6.109            | 1/5/2035     | 1,477,881     |
| 7,650,000   | Empower CLOLtd., 2024-1A Class SUB (a),(b),(i),(j)                                                                               |                    | 15.068           | 4/25/2037    | 3,469,103     |
| 250,000     | Empower CLOLtd., 2024-2A, Class SUB (a),(b),(i),(j)                                                                              |                    | 15.156           | 7/15/2037    | 6,374,997     |
| 2,750,000   | LCMLtd. Partnership 2031A, Class INC $(a)$ , $(b)$ , $(i)$ , $(j)$                                                               |                    | 10.807           | 1/20/2032    | 102,250       |
| 5,000,000   | Marble Point CLO XXI, Ltd., 2021-3A, Class INC (a),(b),(i),(j)                                                                   |                    | 14.628           | 10/17/2051   | 1,590,875     |
|             | Steele Creek CLO Ltd., 2022-1, Class SUB (a),(b),(i),(j)                                                                         |                    | 20.560           | 4/15/2035    | 3,131,220     |
| 2,300,000   | Trinitas CLO Ltd., 2018-8A, Class SUB (a),(b),(i),(j)                                                                            |                    | 2.825            | 7/20/2117    | 458,965       |
|             | Total Collateralized Loan Obligations - Equity (Cost \$34,141,550)                                                               |                    |                  |              | 28,860,923    |
| 391,000     | Commercial Mortgage-Backed Securities - 18.75%                                                                                   | 41400000 + 0.4049/ | 7 704            | 0/45/0000    | 000.054       |
|             | BPR Trust 2021-TY, Class D <sup>(g),(i)</sup>                                                                                    | 1MSOFR+2.464%      | 7.781            | 9/15/2038    | 380,054       |
| 1,595,980   | BX Trust 2022-PSB, Class E (9).(i)                                                                                               | 1MSOFR+6.337%      | 11.666           | 8/15/2039    | 1,610,374     |
| 3,191,960   | BX Trust 2022-PSB, Class F <sup>(g),(i)</sup>                                                                                    | 1MSOFR+7.333%      | 12.662           | 8/15/2039    | 3,230,081     |
| 3,000,000   | BXSC Commercial Mortgage Trust 2022-WSS, Class F <sup>(g),(i)</sup>                                                              | 1MSOFR+5.329%      | 10.658           | 3/15/2035    | 2,989,102     |
| 4,017,883   | Campus Drive Secured Lease-Backed Pass-Though Trust, Series $C^{(a),(i)}$                                                        |                    | 6.912            | 6/15/2058    | 2,458,944     |
| 4,500,000   | CXP Trust 2022-CXP1, Class $E^{(a),(i),(n)}$                                                                                     |                    | 0.019            | 12/15/2038   | 2,250,000     |
| 1,500,000   | CXP Trust 2022-CXP1, Class F (a),(i),(n)                                                                                         |                    | 0.019            | 12/15/2038   | 238,950       |
| 8,960,976   | Extended Stay America Trust 2021-ESH, Class $F^{(g),(i)}$                                                                        | 1MSOFR+3.814%      | 9.131            | 7/15/2038    | 8,958,769     |
| 2,500,000   | HTL Commercial Mortgage Trust 2024-T53, Class D <sup>(I)</sup>                                                                   |                    | 8.198            | 5/10/2039    | 2,510,784     |
| 4,034,600   | ILPT Commercial Mortgage Trust 2022-LPF2, Class $E^{(g),(i)}$                                                                    | 1MSOFR+5.940%      | 11.269           | 10/15/2039   | 4,002,621     |
| 355,000     | KSL Commercial Mortgage Trust 2023-HT, Class D <sup>(g),(i)</sup>                                                                | 1MSOFR+4.287%      | 9.604            | 12/15/2036   | 356,836       |
| 3,750,000   | La Quinta Mortgage Trust 2023-LAQ, Class D <sup>(g), (i)</sup>                                                                   | 1MSOFR+4.188%      | 9.517            | 3/15/2036    | 3,755,603     |
| 3,710,000   | One New York Flaza Trust 2020-1NYP, Class B $^{(g),(i)}$                                                                         | 1MSOFR+1.500%      | 6.931            | 1/15/2036    | 3,498,838     |
| 3,400,000   | One New York Plaza Trust 2020-1NYP, Class C <sup>(g),(i)</sup>                                                                   | 1MSOFR+2.314%      | 7.631            | 1/15/2036    | 2,977,657     |
| 1,500,000   | One New York Flaza Trust 2020-1NYP, Class D <sup>(g),(i)</sup>                                                                   | 1MSOFR+2.750%      | 8.181            | 1/15/2036    | 1,228,917     |
| 2,200,000   | ORL Trust 2023-GLKS, Class D <sup>(g), (i)</sup>                                                                                 | 1MSOFR+4.301%      | 9.618            | 10/19/2036   | 2,203,582     |
| 1,811,000   | TWO VA Repack Trust B2, Class B2 <sup>(a),(e),(i),(k)</sup>                                                                      |                    | —                | 11/15/2033   | 704,479       |
| 170,837     | VA Gilbert AZ Subordinated Note Lease-Backed Pass -Through Trust ${}^{(a),(i)}$                                                  |                    | 12.997           | 3/15/2034    | 199,367       |
| 4,010,000   | Wells Fargo Commercial Mortgage Trust 2021-FCMIT, Class D <sup>(g),(i)</sup>                                                     | 1MSOFR+3.614%      | 8.931            | 5/15/2031    | 3,810,510     |
| 1,000,000   | Wells Fargo Conmercial Mortgage Trust 2021-FCMT, Class F <sup>(g),(i)</sup>                                                      | 1MSOFR+6.014%      | 11.331           | 5/15/2031    | 948,600       |
| 7,500,000   | WMRK Commercial Mortgage Trust 2022-WMRK, Class E <sup>(g),(i)</sup>                                                             | 1MSOFR+5.676%      | 11.005           | 11/15/2035   | 7,530,263     |
|             | Total Commercial Mortgage-Backed Securities (Cost \$59,872,129)                                                                  |                    |                  |              | 55,844,331    |
| Cost        |                                                                                                                                  |                    |                  |              |               |
| Basis (\$)  |                                                                                                                                  |                    |                  |              |               |
| 7 000 004   | Direct Real Estate - 25.37%                                                                                                      |                    |                  |              |               |
| 7,028,834   | 1902 Park Avenue (Los Angeles) Owner, L.P. <sup>(a),(d)</sup>                                                                    |                    |                  |              | 6,642,311     |
| 5,107,443   | 3816-3822 W Jefferson Blvd <sup>(a)</sup>                                                                                        |                    |                  |              | 3,969,846     |
| 4,190,582   | 4707 W Jefferson Blvd <sup>(a)</sup>                                                                                             |                    |                  |              | 2,707,843     |
| 5,058,174   | 4901 W Jefferson Blvd - Los Angeles, CA <sup>(a)</sup>                                                                           |                    |                  |              | 5,017,197     |
| 20,028,130  | Del Mar Terrace - Phoenix, AZ <sup>(a),(d)</sup>                                                                                 |                    |                  |              | 14,759,438    |
| 13,701,343  | $\mathbb{P}$ C Dallas <sup>(a),(d)</sup>                                                                                         |                    |                  |              | 15,152,325    |
| 30,745,164  | Sora Multifamily Residential Property <sup>(a)</sup>                                                                             |                    |                  |              | 22,528,964    |
| 5,151,761   | Vale at the Parks - $DC^{(a),(d)}$                                                                                               |                    |                  |              | 4,790,273     |
|             | Total Direct Real Estate (Cost \$91,011,432)                                                                                     |                    |                  |              | 75,568,197    |
| 1 050 055   | Loan Accumulation Facility - 0.42%                                                                                               |                    |                  |              |               |
| 1,250,000   | Allegro CLO XVII Ltd Warehouse <sup>(a), (b), (c)</sup>                                                                          |                    | 17.500           | 5/15/2025    | 1,250,000     |
|             | Total Loan Accumulation Facility (Cost \$1,250,000)                                                                              |                    |                  |              |               |
|             |                                                                                                                                  |                    |                  |              |               |

#### CIM Real Assets & Credit Fund

Consolidated Schedule of Investments

|                          |                                                                                |                          | June 30, 2024       | 4 (Unaudited      | d) (C   | ontinued    |
|--------------------------|--------------------------------------------------------------------------------|--------------------------|---------------------|-------------------|---------|-------------|
| Principal<br>Amount (\$) |                                                                                | Spread                   | Coupon<br>Rate (%)  | Maturity          | Fa      | ir Value    |
|                          | Real Estate-Related Loans and Securities - 9.69%                               |                          |                     |                   |         |             |
| 1,645,000                | IENTC2, LLC <sup>(a),(c),(d),(g)</sup>                                         | 1MSOFR+9.750%            | 15.094              | 3/31/2031         | \$      | 1,645,000   |
| 8,225,000                | IENTC 2, LLC Delayed Draw Term Loan B-1 <sup>(a),(c),(d),(g),(h)</sup>         | 1MSOFR+9.750%            | 15.094              | 3/31/2031         |         | 8,225,000   |
| 1,645,000                | IENTC 2, LLC 2023 Delayed Draw TermLoan B-1 <sup>(a),(c),(d),(g),(h)</sup>     | 3MSOFR+7.000%            | 12.344              | 3/31/2031         |         | 1,645,000   |
| 2,115,000                | IENTC 2, LLC 2023 (a),(c),(d),(g)                                              | 3MSOFR+7.000%            | 12.344              | 3/31/2031         |         | 2,115,000   |
| 10,181,385               | Society Las Olas - PMG Greybook Riverfront I LLC (a),(c),(d),(g)               | 1MSOFR+1.470%            | 6.798               | 10/7/2024         |         | 10,112,253  |
| 5,151,984                | Society Las Olas 301 - S 1st Avenue Holdings LLC <sup>(a),(c),(d),(g)</sup>    | 1MSOFR+6.823%            | 12.151              | 10/7/2024         |         | 5,117,002   |
|                          | Total Real Estate-Related Loans and Securities (Cost \$28,958,296)             |                          |                     |                   |         | 28,859,255  |
| Shares                   |                                                                                | Expiration Date          | Strike Price        |                   |         | <u> </u>    |
|                          | Warrant — 0.01%                                                                |                          |                     |                   |         |             |
|                          | Internet Media & Services - 0.01%                                              |                          |                     |                   |         |             |
| 7,576                    | RumbleON, Inc. <sup>(a),(b),(c),(e)</sup>                                      | 8/14/2028                | \$33.00             |                   |         | 15,985      |
|                          | Total Warrant (Cost \$83,469)                                                  |                          |                     |                   |         |             |
|                          | Short-Term Investments - 3.72%                                                 |                          |                     |                   |         |             |
| 10.050.101               | Money Market Funds - 3.72%                                                     |                          |                     |                   |         |             |
| 10,950,491               | First American Treasury Obligations Fund, Class Z, 5.17% <sup>(I),(m)</sup>    |                          |                     |                   |         | 10,950,491  |
| 127,470                  | Fidelity Treasury Portfolio, Class I, 5.19% <sup>(I)</sup>                     |                          |                     |                   |         | 127,470     |
|                          |                                                                                |                          |                     |                   |         | 11,077,961  |
|                          | Total Short-Term Investments (Cost \$11,077,961)                               |                          |                     |                   | •       |             |
|                          | Total Investments 111.19% (Cost \$354,814,183)                                 |                          |                     |                   |         | 31,180,006  |
|                          | Liabilities in Excess of Other Assets (11.19%)<br>Net Assets 100.00%           |                          |                     |                   |         | 33,336,640) |
| ) Fair value o           |                                                                                |                          |                     |                   |         | 97,843,366  |
| Fair value o             | of this security was determined using significant, unobservable inputs and was | determined in accordance | e with Hule 2a-5 ur | ider the Investme | ent Cor | mpany Act d |

Fair value of this security was determined using significant, unobservable inputs and was determined in accordance with Rule 2a-5 under the Investment Company Act of 1940, as amended (the "1940 Act"), and as such, is categorized as Level 3 on the Fair Value Herarchy.

(b) A co-investment, completed under an order for exemptive relief granted by the U.S. Securities and Exchange Commission ("SEC") on August 4, 2020, that is advised by the OFS Adviser.

(c) Restricted security.

(d) A co-investment, completed under an order for exemptive relief granted by the SEC on August 4,2020, that is advised by the CIM Sub-Adviser.

(e) Non-income producing security.

(f) Investment in affiliate.

(g)

Variable or floating rate security, the interest rate of which adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. This Investment or portion thereof was not funded as of June 30, 2024. The Fund had \$3,941,861 at par value in unfunded commitments as of June 30, 2024. (h)

Security exempt from registration under Rule 144A or Section 4(2) of the Securities Act of 1933. The security may be resold in transactions exempt from registration, normally (i) to qualified institutional buyers. As of June 30, 2024 the total market value of 144A securities is \$154,269,394 or 51.80% of net assets.

(j) Collateralized loan obligation ("CLO") subordinated notes are residual positions in the CLO vehicle. CLO subordinated notes are entitled to distributions that are generally equal to the residual cash flows of the underlying securities less contractual payments to debt holders and fund expenses. The effective yield is estimated based upon the amount and timing of these distributions in addition to the estimated amount of terminal distribution. Effective yields for the QLO equity positions are updated generally once a quarter in connection with a transaction, such as an add-on purchase, refinancing or reset. The estimated yield and investment cost may ultimately not be realized. Estimated yields are periodically adjusted based on information reported by the CLO as of the date of determination.

(k) Zero coupon bond.

Rate disclosed is the seven day effective yield as of June 30, 2024. (I)

A portion of this security is held as collateral for total return swaps. (m)

(n) Investment was on non-accrual status as of June 30, 2024. Interest collected, if any, will be recognized on a cash basis when received.

### **Restricted Securities**

| Issuer Description     Acquisition Date     Fair Value     Percentage of Net Assets       Algero LO, Wild (Werknase     6715/2021     \$ 1250.00     \$ 1250.00     0.47%       Algero LO, Wild (Werknase     0.21 LC Term Loan     172/2022     \$ 2240.85     \$ 1.456.00     0.47%       AlDC Interrectate Co 2 LLC Term Loan     172/2022     \$ 240.85     \$ 61.497     0.83%       ADC Interrectate Co 2 LLC Term Loan     225/2022     \$ 71.830     \$ 697.20     0.19%       Boart home Core Holdings, htt: Delayed Draw TermLoan     225/2022     \$ 81.948     \$ 833.178     0.11%       CVALEA Management LLC Secondary Delayed Draw TermLoan     522/2023     \$ 881.148     885.55     0.05%       CVALEA Management LLC Percentary Delayed Draw TermLoan     522/2023     \$ 285.714     0.10%     0.04%       CVALEA Management Tuck Contex, TermLoan     522/2023     \$ 285.714     0.10%     0.04%       CVALEA Management Tuck Contex, TermLoan     52/2023     \$ 286.714     0.10%     0.04%       CVALEA Management Tuck Contex, TermLoan     517/2023     2.398.729     1.14%     0.03%       CVALEA Management Tuck Contex, TermLoan     <                                                                                                                  | Restricted Securities                                       |                  |    |           |    |           | Fair Value as a |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------|------------------|----|-----------|----|-----------|-----------------|
| 24 Seven hc. Termican     128/022     4/226,585     4/165,007     1.40%       ADC Intermodies Co.2, LLC, Termican     772/2022     2,440,805     51,467     0.02%       ADC Intermodies Co.2, LLC, Termican     773/17223     574,459     557,250     0.19%       Boca Hone Care Hodings, Inc. Delayed Draw Termican     2255/022     574,459     557,250     0.19%       Boca Hone Care Hodings, Inc. Delayed Draw Termican     2255/022     571,189     331,788     0.11%       CVALEA Management, LLC, Secondary Delayed Draw Termican     5522/022     581,198     337,788     0.03%       CVALEA Management, LLC, Secondary Delayed Draw Termican     5522/022     388,852     370,697     0.12%       CVALEA Management, LLC, Termican     5522/022     3421,112     3388,728     1.14%       CVALEA Management Hierrodistic, K., Termican     572/2023     3421,112     3388,728     1.14%       CVALEA Management, LLC, Termican     5717/022     3,421,112     338,728     1.14%       CPOMetasion et Intermodistic, K., Termican     101/15/021     1.108,82     1.121,83     0.34%       Fboror IN Buyer, Inc, Termican     101/15/021 <th>Issuer Description</th> <th>Acquisition Date</th> <th></th> <th>Cost</th> <th>Fa</th> <th>ir Value</th> <th></th>                | Issuer Description                                          | Acquisition Date |    | Cost      | Fa | ir Value  |                 |
| ADC Intermediate Co.2. LLC, TermLoan     772/2022     2,440,002     2,475,000     0.03%       Boca Hone Care Holings Revolver     22/57022     574,839     567,250     0.09%       Boca Hone Care Holings, No. (Equity)     22/57022     4,712,804     4650,382     1.58%       Boca Hone Care Holings, No. (Equity)     22/57022     4,712,804     4650,382     0.15%       CVALBA Management, LL CPrimery Delayed Draw TermLoan     5/22/2023     386,552     370,897     0.12%       CVALBA Management, LLC, Revolver, TermLoan     5/22/2023     328,57,14     265,714     0.13%       CVALBA Management, LLC, Revolver, TermLoan     5/22/2023     2,407,463     2,499,104     0.83%       Exponential Power, Inc., TermLoan     5/2/2023     2,407,463     2,499,104     0.83%       Exponential Power, Inc., TermLoan     5/1/2022     3,421,102     3.388,253     71,4     0.01%       Exponential Power, Inc., TermLoan     5/1/2022     3,421,102     3.398,723     1.14%       Exponential Power, Inc., TermLoan     10/1/52/21     703,308     70,308     0.02%       Exponential Power, Inc., TermLoan     10/1/20/221 <td>Allegro CLO XVII Ltd, Warehouse</td> <td>5/15/2024</td> <td>\$</td> <td>1,250,000</td> <td>\$</td> <td>1,250,000</td> <td>0.42%</td>           | Allegro CLO XVII Ltd, Warehouse                             | 5/15/2024        | \$ | 1,250,000 | \$ | 1,250,000 | 0.42%           |
| ADC Intermediate Co. JarmiLoan     7/31/2023     50.405     51.487     0.02%       Boca Hors Care Holdings, Inc. Delayed Draw TermLoan     225/2022     574.389     567.290     0.01%       Boca Hors Care Holdings, Inc. Delayed Draw TermLoan     225/2022     561.986     313.788     0.01%       COAL Boca Management, LLC Revolver, TermLoan     522/2023     388.148     885.554     0.03%       CVALEA Management, LLC Revolver, TermLoan     522/2023     388.152     370.697     0.12%       CVALEA Management, LLC, Revolver, TermLoan     522/2023     328.714     265.714     0.10%       CVALEA Management, LLC, Revolver, TermLoan     522/2023     324.71,62     3.389,729     1.14%       EOS-Mitascource Intermodiate, Inc., TermLoan     517/72023     2.397,768     2.301.668     0.27%       Honor N Buyer, Inc. Revolver     10/15/2021     132.013     0.04%     0.04%       Honor N Buyer, Inc. Revolver     10/15/2021     132.013     0.04%     0.27%       Honor N Buyer, Inc. Revolver     10/15/2021     132.013     0.04%     0.27%       IENTC2, LLC Delayed Draw TermLoan     10/13/2022     1.645.000 </td <td>24 Seven, Inc., Term Loan</td> <td>1/28/2022</td> <td>-</td> <td>4,226,585</td> <td></td> <td>4,165,007</td> <td>1.40%</td>             | 24 Seven, Inc., Term Loan                                   | 1/28/2022        | -  | 4,226,585 |    | 4,165,007 | 1.40%           |
| ADC Intermediate Co. JarmiLoan     7/31/2023     50.405     51.487     0.02%       Boca Hors Care Holdings, Inc. Delayed Draw TermLoan     225/2022     574.389     567.290     0.01%       Boca Hors Care Holdings, Inc. Delayed Draw TermLoan     225/2022     561.986     313.788     0.01%       COAL Boca Management, LLC Revolver, TermLoan     522/2023     388.148     885.554     0.03%       CVALEA Management, LLC Revolver, TermLoan     522/2023     388.152     370.697     0.12%       CVALEA Management, LLC, Revolver, TermLoan     522/2023     328.714     265.714     0.10%       CVALEA Management, LLC, Revolver, TermLoan     522/2023     324.71,62     3.389,729     1.14%       EOS-Mitascource Intermodiate, Inc., TermLoan     517/72023     2.397,768     2.301.668     0.27%       Honor N Buyer, Inc. Revolver     10/15/2021     132.013     0.04%     0.04%       Honor N Buyer, Inc. Revolver     10/15/2021     132.013     0.04%     0.27%       Honor N Buyer, Inc. Revolver     10/15/2021     132.013     0.04%     0.27%       IENTC2, LLC Delayed Draw TermLoan     10/13/2022     1.645.000 </td <td>AIDC Intermediate Co 2, LLC, Term Loan</td> <td>7/22/2022</td> <td></td> <td>2,440,802</td> <td></td> <td>2,475,000</td> <td>0.83%</td> | AIDC Intermediate Co 2, LLC, Term Loan                      | 7/22/2022        |    | 2,440,802 |    | 2,475,000 | 0.83%           |
| Boca Hore Care Holings, Inc. Delayed Draw TermLoan     225/2022     541958     331,788     0.11%       GOA Horeare Holdings, Inc. (Equity)     225/2022     551958     138,788     0.01%       CVALSA Management LLC Prinary Delayed Draw TermLoan     522/2023     368,852     370,097     0.12%       CVALSA Management, LLC Revolver, TermLoan     522/2023     285,714     285,714     0.11%       CVALSA Management, LLC, TermLoan     522/2023     2407,463     2.458,104     0.03%       CVALSA Management, LLC, TermLoan     517/2023     2.467,463     2.458,104     0.03%       EDS-Metasource Intermediate, Inc., TermLoan     517/2023     2.39,769     2.301,603     0.77%       EDS-Metasource Intermediate, Inc., TermLoan     101/52021     132,013     0.04%     honor HNBuyer, Inc. Revolver     101/52021     132,013     0.04%     honor HNBuyer, Inc. TermLoan     101/52021     132,013     0.04%     1.02%     1.21,693     0.88%     1.12%     0.88%     1.21%     0.24%     1.01%     0.24%     1.01%     0.04%     0.04%     0.07%     1.21%     0.04%     0.02%     0.27%     1.24% </td <td></td> <td>7/31/2023</td> <td></td> <td>50,405</td> <td></td> <td>51,487</td> <td>0.02%</td>                                                                    |                                                             | 7/31/2023        |    | 50,405    |    | 51,487    | 0.02%           |
| Boca Hore Care Holings, Inc. Delayed Draw TermLoan     225/2022     541958     331,788     0.11%       GOA Horeare Holdings, Inc. (Equity)     225/2022     551958     138,788     0.01%       CVALSA Management LLC Prinary Delayed Draw TermLoan     522/2023     368,852     370,097     0.12%       CVALSA Management, LLC Revolver, TermLoan     522/2023     285,714     285,714     0.11%       CVALSA Management, LLC, TermLoan     522/2023     2407,463     2.458,104     0.03%       CVALSA Management, LLC, TermLoan     517/2023     2.467,463     2.458,104     0.03%       EDS-Metasource Intermediate, Inc., TermLoan     517/2023     2.39,769     2.301,603     0.77%       EDS-Metasource Intermediate, Inc., TermLoan     101/52021     132,013     0.04%     honor HNBuyer, Inc. Revolver     101/52021     132,013     0.04%     honor HNBuyer, Inc. TermLoan     101/52021     132,013     0.04%     1.02%     1.21,693     0.88%     1.12%     0.88%     1.21%     0.24%     1.01%     0.24%     1.01%     0.04%     0.04%     0.07%     1.21%     0.04%     0.02%     0.27%     1.24% </td <td>Boca Home Care Holdings Revolver</td> <td>2/25/2022</td> <td></td> <td>574.839</td> <td></td> <td>567.290</td> <td>0.19%</td>                                  | Boca Home Care Holdings Revolver                            | 2/25/2022        |    | 574.839   |    | 567.290   | 0.19%           |
| CGA Holdings, hc., Cašs A     39/2023     155,066     198,519     0.05%       CVALSA Management, LLC Secondary Delayed Draw TermLean     52/22023     388,148     885,554     0.39%       CVALSA Management, LLC Secondary Delayed Draw TermLean     52/22023     285,714     285,714     0.12%       CVALSA Management, LLC Secondary Delayed Draw TermLean     52/22023     2459,174     0.63%       CVALSA Management, LLC TermLean     57/72023     2491,102     3.398,729     1.14%       CVALSA Management, LLC TermLean     5/17/2023     2.393,769     2.301,608     0.77%       Hoor HNBuyer, hc. Devolver     10/15/2021     709,308     709,308     0.24%       Hoor HNBuyer, hc. Devolver     10/15/2021     1.30,682     1.21,693     0.38%       Hoor HNBuyer, hc. TermLean     10/15/2021     1.30,682     1.21,693     0.38%       Hoor HNBuyer, hc. Revolver     3/31/2023     3.772,723     7.84,061     2.65%       ENTC 2, LLC     3/31/2022     3.772,723     7.84,061     2.65%       ENTC 2, LLC Cav23     12/3/2023     1.713,7223     7.84,061     0.65%       Kreg                                                                                                                                                                                           | Boca Home Care Holdings, Inc. Delayed Draw Term Loan        | 2/25/2022        |    | 4,712,604 |    | 4,650,362 | 1.56%           |
| CGA Holdings, hc., Cäss A     33/2023     155,066     158,519     0.05%       CVALSA Management, LC Secondary Delayed Draw TermLoan     5/22/2023     388,852     370,897     0.12%       CVALSA Management, LLC Secondary Delayed Draw TermLoan     5/22/2023     288,714     265,714     0.01%       CVALSA Management, LLC TermLoan     5/22/2023     2467,714     0.05%     0.12%       CVALSA Management, LLC TermLoan     5/22/2023     2467,1102     3.388,729     1.14%       CVALSA Management, LC TermLoan     5/17/2022     3.421,102     3.388,729     1.14%       EDS-Metasource Intermediate, Inc., TermLoan     5/17/2023     2.989,769     2.301,608     0.77%       Horor HNBuyer, Inc. Delayed Draw TermLoan     10/15/2021     132,013     132,013     0.04%       Horor HNBuyer, Inc. TermLoan 1st Amendment Health Network     33/1/2023     1,772,723     7,884,001     2.65%       ENTC 1, LLC     33/1/2022     1,772,723     7,884,001     2.65%       ENTC 2, LLC 2023     12/1/2023     1/1/202023     1/1/20203     1/1/20203     1/21/2023     1/21/2023     1/21/2023     1/21/2023     1/21/202                                                                                                                                                         | Boca Homecare Holdings, Inc. (Equity)                       | 2/25/2022        |    | 581,958   |    | 331,788   | 0.11%           |
| CVALSA Marağerent LLC Secontery Delayed Draw TermLoan     5222023     388.852     370.697     0.12%       CVALSA Managerent, LLC, TermLoan     5222023     2407.463     2.489,104     0.83%       CVALSA Managerent, LLC, TermLoan     5722023     2.407.463     2.449,104     0.83%       CVALSA Managerent, LLC, TermLoan     5772022     3.421,102     3.398,729     1.14%       Exponential Power, Inc., TermLoan     5772022     3.421,102     3.398,729     1.04%       Hoor HNBuyer, Inc. Delayed Draw TermLoan     10152021     709,308     709,308     0.24%       Hoor HNBuyer, Inc. TermLoan     10152021     1.180,862     1.121,693     0.38%       Hoor HNBuyer, Inc. TermLoan 1st Amendment Health Network     331/2022     3.772.723     7,884,081     2.65%       ENTC 1, LLC     331/2022     3.772.723     7,884,081     2.65%       ENTC 2, LLC 2023     1.445,000     1.645,000     0.55%       Kreg LLC, Flore TermLoan B-1     12/13/2022     1.645,000     0.55%       Kreg LLC, Clar 2023 Delayed Draw TermLoan B-1     12/20/2021     162,228     152,446     0.05%       Kreg                                                                                                                                                                               |                                                             | 3/3/2023         |    | 155,086   |    | 158,519   | 0.05%           |
| CVALSA Management TermLoan LLC, Fevolver, TermLoan     5222023     245744     265,744     0.10%       OVALSA Management, LLC, TermLoan     5222023     2407,463     2459,104     0.83%       DSA Management, LLC, TermLoan     51772023     3,421,102     3,387,29     1.14%       Exponential Fower, Inc., TermLoan     51772023     2,939,769     2,301,608     0.77%       Honor HNBxyer, Inc. Revolver     10/15/2021     132,013     10,49%       Honor HNBxyer, Inc. TermLoan     10/15/2021     1,108,662     1,121,683     0.38%       Honor HNBxyer, Inc. TermLoan 1st Amendment Health Network     331/2023     788,062     0.27%       ENTC2, LLC Call     331/2022     1,165,000     1,645,000     0.55%       ENTC2, LLC Calley of Draw TermLoan B-1     23/31/2022     1,1645,000     0.55%       ENTC2, LLC Calley of Draw TermLoan B-1     2/20/201     1,22/2020     2,2760     0.276%       ENTC2, LLC Calley of Draw TermLoan B-1     12/3/2023     1,645,000     0.55%     0.55%       Kreg LLC, TermLoan     12/20/201     1,22/2021     1,22/2021     1,22/202     0.22,466     0.05%                                                                                                                                                                            | CVAUSA Management, LLC Primary Delayed Draw Term Loan       | 5/22/2023        |    | 881,148   |    | 885,554   | 0.30%           |
| CVAUSA Management, LLC, TermLoan     522/2023     2.407.463     2.459.104     0.83%       EOS-Metasource Intermediate, Inc., TermLoan     5/17/2022     3.421.102     3.398.729     1.14%       Exponential Hower, Inc., TermLoan     10/15/2021     709.308     709.308     0.27%       Honor HNBxyer, Inc. Revolver     10/15/2021     1.108.662     1.121.683     0.38%       Honor HNBxyer, Inc. Revolver     10/15/2021     1.108.662     1.121.683     0.38%       Honor HNBxyer, Inc. TermLoan 1st Amendment Health Network     3/31/2022     3.772.73     7.88.062     0.27%       ENTC 1, LLC     3/31/2022     3.772.73     7.88.062     0.55%     ENTC 2, LLC     0.071%       ENTC 2, LLC 2023     2.115.000     1.145.000     0.55%     ENTC 2, LLC 2023     2.115.000     2.115.000     0.71%       ENTC 2, LLC 2023 Dalayed Draw TermLoan B-1     12/13/2023     1.645.000     0.55%     Kreg LLC, Revolver     0.228     162.2446     0.05%       Kreg LLC, Revolver     12/20/2021     2.107.589     1.979.097     0.66%       MEDRWA, LLC Delayed Draw TermLoan     10/20/2023     2.94.149 <td>CVAUSA Management, LLC Secondary Delayed Draw Term Loan</td> <td>5/22/2023</td> <td></td> <td>368,852</td> <td></td> <td>370,697</td> <td>0.12%</td>                 | CVAUSA Management, LLC Secondary Delayed Draw Term Loan     | 5/22/2023        |    | 368,852   |    | 370,697   | 0.12%           |
| EOS-Metasourče hiermediate, Irc., TermLoan     5/17/2022     3,421,102     3,398,729     1,14%       Exponential Rover, Inc., TermLoan     5/17/2023     2,939,769     2,301,608     0,77%       Honor HNByrer, Inc. Revolver     10/15/2021     709,308     709,308     0,24%       Honor HNByrer, Inc. TermLoan     10/15/2021     1,306,882     1,121,693     0,38%       Honor HNByrer, Inc. TermLoan 1st Amendment Health Network     331/2023     7784,082     788,062     0,27%       ENTC1, LLC     331/2022     1,645,000     1,645,000     0,55%       ENTC2, LLC Delayed Draw TermLoan B-1     331/2022     1,645,000     1,645,000     0,55%       ENTC2, LLC Delayed Draw TermLoan B-1     12/20/2021     162,228     182,446     0,05%       ENTC2, LLC Delayed Draw TermLoan B-1     12/20/2021     162,228     182,446     0,05%       ENTC3, LLC Delayed Draw TermLoan B-1     12/20/2021     1,645,000     1,645,000     0,65%       MEDRINA, LLC Delayed Draw TermLoan     10/20/2023     1,451,513     1,479,696     0,50%       MEDRINA, LLC Revolver     10/20/2023     2,07,447     211,915                                                                                                                                                                     | CVAUSA ManagemenTerm Loan, LLC, Revolver, Term Loan         | 5/22/2023        |    | 285,714   |    | 285,714   | 0.10%           |
| Exponential Power, Inc., TermLoan     5/17/2023     2,939,769     2,301,608     0.77%       Honor HNBuyer, Inc., TermLoan     10/15/2021     703,008     0.24%       Honor HNBuyer, Inc. TermLoan     10/15/2021     132,013     10,04%       Honor HNBuyer, Inc. TermLoan     10/15/2021     132,013     0.04%       Honor HNBuyer, Inc. TermLoan     10/15/2021     132,013     0.04%       Honor HNBuyer, Inc. TermLoan 1st Amendment Health Network     331/2022     3,772,723     7,884,081     2,65%       ENTC2, LLC 2023     12/13/2023     2,115,000     1,645,000     0.55%       ENTC2, LLC 2023 Delayed Draw TermLoan B-1     12/13/2023     1,645,000     0.55%       Kreg LLC, Revolver     12/20/2021     1,645,000     0.55%       Kreg LLC, TermLoan     12/20/2021     1,645,000     0.55%       Kreg LLC, TermLoan     12/20/2021     1,645,000     0.55%       Kreg LLC, TermLoan     12/20/2021     1,62,228     1,52,446     0.05%       MEDRNA, LLC Delayed Draw TermLoan     10/20/2023     2,41,49     2,96,681     0.10%       MEDRNA, LLC Delayed Draw TermLoan                                                                                                                                                                                             | CVAUSA Management, LLC, Term Loan                           | 5/22/2023        |    | 2,407,463 |    | 2,459,104 | 0.83%           |
| Exponential Power, Inc., TermLoan     5/17/2023     2,939,769     2,301,608     0.77%       Honor HNBuyer, Inc., Revolver     10/15/2021     703,008     709,308     709,308     0.24%       Honor HNBuyer, Inc. TermLoan     10/15/2021     132,013     132,013     0.04%       Honor HNBuyer, Inc. TermLoan 1st Amendment Health Network     331/2022     778,062     728,062     0.27%       ENTC2, LLC     331/2022     3,772,723     7,884,081     2,65%       ENTC2, LLC 2023     1,645,000     1,645,000     0.55%       ENTC2, LLC 2023 Delayed Draw TermLoan B-1     12/13/2023     2,115,000     2,71%       ENTC2, LLC 2023 Delayed Draw TermLoan B-1     12/13/2023     1,645,000     0.65%       Kreg LLC, Revolver     12/20/2021     162,228     162,446     0.05%       Kreg LLC, TermLoan     10/20/2023     1,445,000     1,645,000     0.55%       MEDRNA, LLC Delayed Draw TermLoan B-1     12/20/2021     162,228     162,446     0.05%       Kreg LLC, TermLoan     10/20/2023     1,445,151     1,479,696     0.50%       MEDRNA, LLC Delayed Draw TermLoan     10/20                                                                                                                                                                                           | EOS-Metasource Intermediate, Inc., Term Loan                | 5/17/2022        |    | 3,421,102 |    | 3,398,729 | 1.14%           |
| Honor HNBuyer, Inc. Revolver     10/15/2021     132,013     132,013     0.04%       Honor HNBuyer, Inc. TermLoan     10/15/2021     1,108,682     1,121,693     0.38%       Honor HNBuyer, Inc. TermLoan 1st Amendment Health Network     331/2022     3,772,723     7,884,081     2,65%       ENTC2, LLC     331/2022     3,772,723     7,884,081     2,65%       ENTC2, LLC Collogued Draw TermLoan B-1     12/13/2023     2,115,000     1,645,000     0,55%       ENTC2, LLC Delayed Draw TermLoan B-1     12/13/2023     1,645,000     1,645,000     0,55%       Kreg LLC, Revolver     12/20/2021     162,228     152,446     0,05%       Kreg LLC, Revolver     12/20/2021     12/22/2023     1,645,000     1,645,000     0,55%       Kreg LLC, Revolver     12/20/2021     12/20/2021     12/22/402     162,248     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%     0,05%                                                                                                                                                                                                                                     | Exponential Power, Inc., Term Loan                          | 5/17/2023        |    | 2,939,769 |    | 2,301,608 | 0.77%           |
| Honor HNBuyer, Inc. TermLoan     10/15/2021     1,108,682     1,121,633     0.38%       Honor HNBuyer, Inc. TermLoan 1st Arrendment Health Network     3/31/2022     778,062     778,062     0.27%       ENTC 1, LLC     3/31/2022     3/712/23     7.88,062     778,062     0.27%       ENTC 2, LLC     3/31/2022     1,645,000     1.645,000     0.55%       ENTC 2, LLC 2023     12/13/2023     2,115,000     2,71%     0.71%       ENTC 2, LLC 2023 Delayed Draw TermLoan B-1     3/31/2022     8,225,000     8,225,000     2,25%       Kreg LLC, TermLoan     12/13/2023     1,645,000     1,645,000     0.55%       Kreg LLC, TermLoan     12/20/2021     162,228     152,2466     0.05%       Kreg LLC, TermLoan     10/20/2023     1,451,513     1,479,666     0.50%       MEDRINA, LLC Delayed Draw TermLoan     10/20/2023     207,447     211,915     0.07%       One GI Intermediate LLC, Tranche B Delayed Draw TermLoan     12/13/2021     1,702,475     1,655,885     0.65%       One GI Intermediate LLC, Tranche C Delayed Draw TermLoan     12/13/2021     90,452     1,007,414                                                                                                                                                                                      | Honor HN Buyer, Inc. Delayed Draw Term Loan                 | 10/15/2021       |    | 709,308   |    | 709,308   | 0.24%           |
| Honor HVBuýer, Inc. TermLoan 1st Amendment Health Network     3/31/2022     7/788,062     7/88,062     7/88,062     0.27%       IENTC 1, LLC     3/31/2022     3,772,723     7,884,081     2.65%       IENTC 2, LLC     3/31/2022     1,645,000     1,645,000     0.55%       IENTC 2, LLC 2023     12/13/2023     2,115,000     2,115,000     0.71%       IENTC 2, LLC 2023 Delayed Draw TermLoan B-1     12/13/2023     1,645,000     1,645,000     0.55%       Kreg LLC, Revolver     12/20/2021     1,642,200     1,645,000     0.55%       Kreg LLC, TermLoan     12/20/2021     1,62,228     152,446     0.05%       Kreg LLC, TermLoan     10/20/2023     1,451,513     1,479,696     0.50%       MEDRINA, LLC Revolver     10/20/2023     294,149     296,681     0.10%       MEDRINA, LLC Revolver Upsize     12/13/2021     3,333     322,667     0.11%       One GI Intermediate LLC, Tranche B Delayed Draw TermLoan     12/13/2021     3,07,447     21,916     0.29%       One GI Intermediate LLC, Ternche D Delayed Draw TermLoan     12/13/2021     3,01,455     1,007,414     0                                                                                                                                                                                       | Honor HN Buyer, Inc. Revolver                               | 10/15/2021       |    | 132,013   |    | 132,013   | 0.04%           |
| IENTC 1, LLC     3/31/2022     3,772,723     7,884,081     2,65%       IENTC 2, LLC     3/31/2022     1,645,000     1,645,000     0,55%       IENTC 2, LLC 2023     12/13/2023     2,115,000     2,715,000     0,71%       IENTC 2, LLC 2023 Delayed Draw TermLoan B-1     3/31/2022     8,225,000     8,225,000     2,76%       IENTC 2, LLC 2023 Delayed Draw TermLoan B-1     12/13/2023     1,645,000     0,55%       Kreg LLC, Revolver     12/20/2021     162,228     152,446     0,05%       Kreg LLC, TermLoan     10/20/2023     1,451,513     1,479,966     0,50%       MEDRINA, LLC Delayed Draw TermLoan     10/20/2023     294,149     296,681     0,10%       MEDRINA, LLC Revolver     10/20/2023     207,447     211,915     0,07%       One GI Intermediate LLC, Revolver Upsize     12/13/2021     33,333     322,667     0,11%       One GI Intermediate LLC, Tranche C Delayed Draw TermLoan     12/13/2021     901,450     872,604     0,29%       FSB Group, LLC, TermLoan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0,67%       RurbleOn, In                                                                                                                                                                                           | Honor HN Buyer, Inc. Term Loan                              | 10/15/2021       |    | 1,108,682 |    | 1,121,693 | 0.38%           |
| ENTC2     LLC     3/31/2022     1,645,000     1,645,000     0.55%       IENTC2, LLC 2023     12/13/2023     2,115,000     2,115,000     0.71%       IENTC2, LLC Delayed Draw TermLoan B-1     3/31/2022     8,225,000     8,225,000     2,76%       IENTC2, LLC 2023 Delayed Draw TermLoan B-1     12/13/2023     1,645,000     1,645,000     0.55%       Kreg LLC, Favrolver     12/20/2021     162,228     152,446     0.05%       Kreg LLC, TermLoan     10/20/2023     1,451,513     1,479,696     0.50%       MEDRINA, LLC TermLoan     10/20/2023     294,149     296,681     0.07%       MEDRINA, LLC Revolver     10/20/2023     207,447     211,915     0.07%       One GI Intermediate LLC, Franche B Delayed Draw TermLoan     12/13/2021     333,333     322,667     0.11%       One GI Intermediate LLC, Tranche C Delayed Draw TermLoan     12/13/2021     301,450     872,604     0.29%       PSB Group, LLC, TermLoan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0.67%       RurbleOn, Inc., Delayed Draw TermLoan     8/31/2021     1,051,452     1,007,414                                                                                                                                                                                   | Honor HN Buyer, Inc. Term Loan 1st Amendment Health Network | 3/31/2023        |    | 788,062   |    | 788,062   | 0.27%           |
| IENTC2, LLC 2023     12/13/2023     2,115,000     2,115,000     0,71%       IENTC2, LLC Delayed Draw TermLoan B-1     3/31/2022     8,225,000     8,225,000     2,76%       IENTC2, LLC 2023 Delayed Draw TermLoan B-1     12/13/2023     1,645,000     1,645,000     0,55%       Kreg LLC, Revolver     12/20/2021     162,228     152,446     0,05%       Kreg LLC, TermLoan     10/20/2023     1,451,513     1,479,696     0,50%       MEDRINA, LLC Delayed Draw TermLoan     10/20/2023     207,447     211,915     0,07%       MEDRINA, LLC Revolver     10/20/2023     207,447     211,915     0,07%       One G Intermediate LLC, Revolver Upsize     12/13/2021     333,333     322,667     0,11%       One G Intermediate LLC, Tranche Delayed Draw TermLoan     12/13/2021     301,450     872,604     0,29%       PSB Group, LLC, TermLoan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0,67%       RurbleOn, Inc., TermLoan     8/31/2021     1,051,452     1,007,414     0,34%       RurbleOn, Inc., Warrant)     8/31/2021     1,051,452     1,007,414     0,34%                                                                                                                                                                                   | IENTC 1, LLC                                                | 3/31/2022        |    | 3,772,723 |    | 7,884,081 | 2.65%           |
| IENTC 2, LLC Delayed Draw TermLoan B-1     3/31/2022     8,225,000     8,225,000     2,76%       IENTC 2, LLC 2023 Delayed Draw TermLoan B-1     12/13/2023     1,645,000     1,645,000     0,55%       Kreg LLC, Revolver     12/20/2021     162,228     152,446     0,05%       Kreg LLC, TermLoan     12/20/2021     2,107,589     1,979,097     0,66%       MEDRINA, LLC TermLoan     10/20/2023     1,451,513     1,479,696     0,50%       MEDRINA, LLC Revolver     10/20/2023     207,447     211,915     0,07%       One G Intermediate LLC, Revolver Upsize     12/13/2021     333,333     322,667     0,11%       One G Intermediate LLC, Tranche B Delayed Draw TermLoan     12/13/2021     1,702,475     1,655,885     0,66%       Che G Intermediate LLC, Tranche C Delayed Draw TermLoan     12/13/2021     1,974,528     2,008,434     0,67%       RurrbleOn, Inc., TermLoan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0,67%       RurbleOn, Inc., Delayed Draw TermLoan     8/31/2021     1,051,452     1,007,414     0,34%       RurbleOn, Inc., Delayed Draw TermLoan     8/31/2021     33,                                                                                                                                                | IENTC2, LLC                                                 | 3/31/2022        |    | 1,645,000 |    | 1,645,000 | 0.55%           |
| IENTC 2, LLC 2023 Delayed Draw TermLoan B-1   12/13/2023   1,645,000   0.55%     Kreg LLC, Revolver   12/20/2021   162,228   152,446   0.05%     Kreg LLC, Revolver   12/20/2021   2,107,589   1,979,097   0.66%     MEDRINA, LLC TermLoan   10/20/2023   1,451,513   1,479,686   0.50%     MEDRINA, LLC Revolver   10/20/2023   207,447   211,915   0.07%     One GI Intermediate LLC, Revolver Upsize   12/13/2021   33333   3322,667   0.11%     One GI Intermediate LLC, Tranche B Delayed Draw TermLoan   12/13/2021   1,702,475   1,655,885   0.56%     One GI Intermediate LLC, Tranche C Delayed Draw TermLoan   12/13/2021   1,074,475   1,655,885   0.56%     One GI Intermediate LLC, TermLoan (Last Out) - May 2023   51/12023   1,974,528   2,008,434   0.67%     RumbleOn, Inc., TermLoan   8/31/2021   1,051,452   1,007,414   0.34%     RumbleOn, Inc., Warrant)   8/31/2021   337,714   304,774   0.10%     Shiftkey, TermLoan   6/21/2022   147,059   144,551   0.05%     Shiftkey, TermLoan   6/21/2022   147,059   144,55                                                                                                                                                                                                                                          | IENTC 2, LLC 2023                                           | 12/13/2023       |    | 2,115,000 |    | 2,115,000 | 0.71%           |
| Kreg LLC, Revolver   12/20/2021   162,228   152,446   0.05%     Kreg LLC, TermLoan   12/20/2021   2,107,589   1,979,097   0.66%     MEDRINA, LLC Delayed Draw TermLoan   10/20/2023   1,451,513   1,479,696   0.05%     MEDRINA, LLC Delayed Draw TermLoan   10/20/2023   294,149   296,681   0.01%     MEDRINA, LLC Revolver   10/20/2023   207,447   211,915   0.07%     One GI Intermediate LLC, Tranche B Delayed Draw TermLoan   12/13/2021   333,333   322,667   0.11%     One GI Intermediate LLC, Tranche C Delayed Draw TermLoan   12/13/2021   901,450   872,604   0.29%     PSB Group, LLC, TermLoan (Last Out) - May 2023   5/1/2023   1,974,528   2,008,434   0.67%     RumbleOn, Inc., TermLoan   8/31/2021   1,051,452   1,007,414   0.34%     RumbleOn, Inc., (Warrant)   8/31/2021   327,714   304,774   0.10%     Shiftkey, TermLoan   6/21/2022   147,059   144,551   0.05%     Shiftkey, TermLoan   6/21/2022   147,059   144,551   0.05%     Shiftkey, TermLoan   6/21/2022   147,059   144,551                                                                                                                                                                                                                                                                   | IENTC 2, LLC Delayed Draw Term Loan B-1                     | 3/31/2022        |    | 8,225,000 |    | 8,225,000 | 2.76%           |
| Kreg LLC, Term Loan   12/20/2021   2,107,589   1,979,097   0.66%     MEDRINA, LLC Term Loan   10/20/2023   1,451,513   1,479,696   0.50%     MEDRINA, LLC Delayed Draw Term Loan   10/20/2023   294,149   296,681   0.10%     MEDRINA, LLC Revolver   10/20/2023   207,447   211,915   0.07%     One GI Intermediate LLC, Revolver Upsize   12/13/2021   333,333   322,667   0.11%     One GI Intermediate LLC, Tranche B Delayed Draw Term Loan   12/13/2021   1,702,475   1,655,885   0.66%     One GI Intermediate LLC, Tranche C Delayed Draw Term Loan   12/13/2021   901,450   872,604   0.29%     PSB Group, LLC, Term Loan (Last Out) - May 2023   51/1/2023   1,974,528   2.008,434   0.67%     RumbleOn, Inc., Term Loan   8/31/2021   1,051,452   1,007,414   0.34%     RumbleOn, Inc., (Warrant)   8/31/2021   327,714   304,774   0.10%     Shiftkey, Revolver   6/21/2022   1,47,059   144,551   0.05%     Shiftkey, Revolver   6/21/2022   10,176,312   10,112,253   3.40%     Society Las Olas - PMG Greybook Riverfront ILLC   9/23/2021<                                                                                                                                                                                                                             | IENTC 2, LLC 2023 Delayed Draw Term Loan B-1                | 12/13/2023       |    | 1,645,000 |    | 1,645,000 | 0.55%           |
| MEDRINA, LLC Term Loan     10/20/2023     1,451,513     1,479,696     0.50%       MEDRINA, LLC Delayed Draw Term Loan     10/20/2023     294,149     296,681     0.10%       MEDRINA, LLC Revolver     10/20/2023     207,447     211,915     0.07%       One GI Intermediate LLC, Revolver Upsize     12/13/2021     333,333     322,667     0.11%       One GI Intermediate LLC, Tranche B Delayed Draw Term Loan     12/13/2021     1,702,475     1,655,885     0.56%       One GI Intermediate LLC, Tranche C Delayed Draw Term Loan     12/13/2021     901,450     872,604     0.29%       FSB Group, LLC, Term Loan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0.67%       RumbleOn, Inc., Term Loan     8/31/2021     327,714     304,774     0.10%       RumbleOn, Inc., Warrant)     8/31/2021     83,469     15,985     0.01%       Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Society Las Olas - FMG Greybook Riverfront ILLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas - St Avenue Holdings LLC     6/71/2022     5,151,984                                                                                                                                                       | Kreg LLC, Revolver                                          | 12/20/2021       |    | 162,228   |    | 152,446   | 0.05%           |
| MEDRINA, LLC Delayed Draw TermLoan     10/20/2023     294,149     296,681     0.10%       MEDRINA, LLC Revolver     10/20/2023     207,447     211,915     0.07%       One GI Intermediate LLC, Revolver Upsize     12/13/2021     333,333     322,667     0.11%       One GI Intermediate LLC, Tranche B Delayed Draw TermLoan     12/13/2021     1,702,475     1,655,885     0.56%       One GI Intermediate LLC, TermLoan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0.67%       RumbleOn, Inc., TermLoan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0.67%       RumbleOn, Inc., Delayed Draw TermLoan     8/31/2021     1,051,452     1,007,414     0.34%       RumbleOn, Inc., Warrant)     8/31/2021     327,714     304,774     0.10%       Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Shiftkey, TermLoan     6/21/2022     2,296,792     2,272,349     0.76%       Society Las Olas - FMG Greybook Riverfront I LLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022 <td< td=""><td>Kreg LLC, TermLoan</td><td>12/20/2021</td><td></td><td>2,107,589</td><td></td><td>1,979,097</td><td>0.66%</td></td<>                | Kreg LLC, TermLoan                                          | 12/20/2021       |    | 2,107,589 |    | 1,979,097 | 0.66%           |
| MEDRINA, LLC Revolver     10/20/2023     207,447     211,915     0.07%       One GI Intermediate LLC, Revolver Upsize     12/13/2021     333,333     322,667     0.11%       One GI Intermediate LLC, Tranche B Delayed Draw Term Loan     12/13/2021     1,702,475     1,655,885     0.56%       One GI Intermediate LLC, Tranche C Delayed Draw Term Loan     12/13/2021     1,702,475     1,655,885     0.56%       One GI Intermediate LLC, Tranche C Delayed Draw Term Loan     12/13/2021     901,450     872,604     0.29%       PSB Group, LLC, Term Loan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0.67%       RurbleOn, Inc., Delayed Draw Term Loan     8/31/2021     1,051,452     1,007,414     0.34%       RurbleOn, Inc., (Warrant)     8/31/2021     327,714     304,774     0.10%       Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Shiftkey, Term Loan     6/21/2022     147,059     144,551     0.05%       Society Las Olas - FMG Greybook Riverfront I LLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     <                                                                                                                               | MEDRINA, LLC Term Loan                                      | 10/20/2023       |    | 1,451,513 |    | 1,479,696 | 0.50%           |
| One GI Intermediate LLC, Revolver Upsize     12/13/2021     333,333     322,667     0.11%       One GI Intermediate LLC, Tranche B Delayed Draw Term Loan     12/13/2021     1,702,475     1,655,885     0.56%       One GI Intermediate LLC, Tranche C Delayed Draw Term Loan     12/13/2021     901,450     872,604     0.29%       PSB Group, LLC, Term Loan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0.67%       RurbleOn, Inc., Term Loan     8/31/2021     1,051,452     1,007,414     0.34%       RurbleOn, Inc., Delayed Draw Term Loan     8/31/2021     327,714     304,774     0.10%       RurbleOn, Inc., (Warrant)     8/31/2021     83,469     15,985     0.01%       Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Shiftkey, Term Loan     6/21/2022     2,296,792     2,272,349     0.76%       Society Las Olas - RVG Greybook Riverfront ILLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     <                                                                                                                                            | MEDRINA, LLC Delayed Draw Term Loan                         | 10/20/2023       |    | 294,149   |    | 296,681   | 0.10%           |
| One Gl Intermediate LLC, Tranche B Delayed Draw TermLoan     12/13/2021     1,702,475     1,655,885     0.56%       One Gl Intermediate LLC, Tranche C Delayed Draw TermLoan     12/13/2021     901,450     872,604     0.29%       PSB Group, LLC, TermLoan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0.67%       RumbleOn, Inc., TermLoan     8/31/2021     1,051,452     1,007,414     0.34%       RumbleOn, Inc., Inc., TermLoan     8/31/2021     327,714     304,774     0.01%       RumbleOn, Inc., (Warrant)     8/31/2021     83,469     15,985     0.01%       Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Shiftkey, TermLoan     6/21/2022     147,059     144,551     0.05%       Society Las Olas - FWG Greybook Riverfront I LLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     3,938,864     3,941,499     1.32%       SS Acquisition LLC, TermLoan     12/30/2021     1,432,100                                                                                                                                                            | MEDRINA, LLC Revolver                                       | 10/20/2023       |    | 207,447   |    | 211,915   | 0.07%           |
| One Gl Intermediate LLC, Tranche C Delaved Draw TermLoan     12/13/2021     901,450     872,604     0.29%       PSB Group, LLC, TermLoan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0.67%       RumbleOn, Inc., TermLoan     8/31/2021     1,051,452     1,007,414     0.34%       RumbleOn, Inc., Delayed Draw TermLoan     8/31/2021     327,714     304,774     0.10%       RumbleOn, Inc., (Warrant)     8/31/2021     83,469     15,985     0.01%       Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Shiftkey, TermLoan     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas - PMG Greybook Riverfront ILLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     3.938,864     3.941,499     1.32%       SS Acquisition LLC, Delayed Draw TermLoan     12/30/2021     1,432,100     1,440,000     0.48%                                                                                                                                                                                                                               | One GI Intermediate LLC, Revolver Upsize                    | 12/13/2021       |    | 333,333   |    | 322,667   | 0.11%           |
| PSB Group, LLC, Term Loan (Last Out) - May 2023     5/1/2023     1,974,528     2,008,434     0.67%       RunbleOn, Inc., Term Loan     8/31/2021     1,051,452     1,007,414     0.34%       RunbleOn, Inc., Delayed Draw Term Loan     8/31/2021     327,714     304,774     0.10%       RunbleOn, Inc., (Warrant)     8/31/2021     83,469     15,985     0.01%       Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Shiftkey, Term Loan     6/21/2022     2,296,792     2,272,349     0.76%       Society Las Olas - PMG Greybook Riverfront ILLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     3.938,864     3,941,499     1.32%       SS Acquisition LLC, Delayed Draw Term Loan     12/30/2021     1,432,100     1,440,000     0.48%                                                                                                                                                                                                                                                                                                                                            |                                                             | 12/13/2021       |    | 1,702,475 |    | 1,655,885 | 0.56%           |
| RumbleOn, Inc., Term Loan     8/31/2021     1,051,452     1,007,414     0.34%       RumbleOn, Inc., Delayed Draw Term Loan     8/31/2021     327,714     304,774     0.10%       RumbleOn, Inc., (Warrant)     8/31/2021     327,714     304,774     0.10%       Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Shiftkey, Term Loan     6/21/2022     2,296,792     2,272,349     0.76%       Society Las Olas - FMG Greybook Riverfront I LLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     3,938,864     3,941,499     1.32%       SS Acquisition LLC, Delayed Draw Term Loan     12/30/2021     1,432,100     1,440,000     0.48%       SS Acquisition LLC, Term Loan     12/30/2021     2,981,439     3,000,000     1.01%                                                                                                                                                                                                                                                                                                                                                         | One GI Intermediate LLC, Tranche C Delayed Draw Term Loan   | 12/13/2021       |    | 901,450   |    |           | 0.29%           |
| RumbleOn, Inc., Delayed Draw TermLoan     8/31/2021     327,714     304,774     0.10%       RumbleOn, Inc., (Warrant)     8/31/2021     83,469     15,985     0.01%       Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Shiftkey, TermLoan     6/21/2022     2,296,792     2,272,349     0.76%       Society Las Olas - RVG Greybook Riverfront I LLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     3,938,864     3,941,499     1.32%       SS Acquisition LLC, Delayed Draw TermLoan     12/30/2021     1,432,100     1,440,000     0.48%       SS Acquisition LLC, TermLoan     12/30/2021     2,981,439     3,000,000     1.01%                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                             | 5/1/2023         |    | 1,974,528 |    | 2,008,434 | 0.67%           |
| RumbleOn, Inc., (Warrant)     8/31/2021     83,469     15,985     0.01%       Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Shiftkey, Term Loan     6/21/2022     2,296,792     2,272,349     0.76%       Society Las Olas - FWG Greybook Riverfront I LLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     3,938,864     3,941,499     1.32%       SS Acquisition LLC, Delayed Draw Term Loan     12/30/2021     1,432,100     1.440,000     0.48%       SS Acquisition LLC, Term Loan     12/30/2021     2,981,439     3,000,000     1.01%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | RumbleOn, Inc., Term Loan                                   | 8/31/2021        |    | 1,051,452 |    | 1,007,414 | 0.34%           |
| 6/31/2021     83,469     15,985     0.01%       Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Shiftkey, Term Loan     6/21/2022     2,296,792     2,272,349     0.76%       Society Las Olas 301 - S 1st Avenue Holdings LLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     3,938,864     3,941,499     1.32%       SS Acquisition LLC, Delayed Draw Term Loan     12/30/2021     1,432,100     1,440,000     0.48%       SS Acquisition LLC, Term Loan     12/30/2021     2,981,439     3,000,000     1.01%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                             | 8/31/2021        |    | 327,714   |    | 304,774   | 0.10%           |
| Shiftkey, Revolver     6/21/2022     147,059     144,551     0.05%       Shiftkey, Term Loan     6/21/2022     2,296,792     2,272,349     0.76%       Society Las Olas - FWG Greybook Riverfront I LLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     3,938,864     3,941,499     1.32%       SS Acquisition LLC, Delayed Draw Term Loan     12/30/2021     1,432,100     1,440,000     0.48%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | RumbleOn, Inc., (Warrant)                                   | 8/31/2021        |    | 83/169    |    | 15 085    | 0.01%           |
| Shiftkey, Term Loan     6/21/2022     2,296,792     2,272,349     0.76%       Society Las Olas - RVG Greybook Riverfront I LLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     3,938,864     3,941,499     1.32%       SS Acquisition LLC, Delayed Draw Term Loan     12/30/2021     1,432,100     1.440,000     0.48%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | Shiftkev Bevolver                                           |                  |    |           |    |           |                 |
| Society Las Olas - FMG Greybook Riverfront I LLC     9/23/2021     10,176,312     10,112,253     3.40%       Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     3,938,864     3,941,499     1.32%       SS Acquisition LLC, Delayed Draw Term Loan     12/30/2021     1,432,100     1,440,000     0.48%       SS Acquisition LLC, Term Loan     12/30/2021     2,981,439     3,000,000     1.01%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                             |                  |    |           |    |           |                 |
| Society Las Olas 301 - S 1st Avenue Holdings LLC     6/7/2022     5,151,984     5,117,002     1.72%       Spectrum Vision Partners, LLC     5/2/2023     3,938,864     3,941,499     1.32%       SS Acquisition LLC, Delayed Draw Term Loan     12/30/2021     1,432,100     1,440,000     0.48%       SS Acquisition LLC, Term Loan     12/30/2021     2,981,439     3,000,000     1.01%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                             |                  |    |           |    |           |                 |
| Spectrum Vision Partners, LLC     5/2/2023     3,938,864     3,941,499     1.32%       SS Acquisition LLC, Delayed Draw Term Loan     12/30/2021     1,432,100     1,440,000     0.48%       SS Acquisition LLC, Term Loan     12/30/2021     2,981,439     3,000,000     1.01%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                             |                  |    |           |    |           |                 |
| SS Acquisition LLC, Delayed Draw TermLoan     12/30/2021     1,432,100     1,440,000     0.48%       SS Acquisition LLC, TermLoan     12/30/2021     2,981,439     3,000,000     1.01%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                             |                  |    |           |    | , ,       |                 |
| SS Acquisition LLC, Term Loan 12/30/2021 2,981,439 3,000,000 1.01%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                             |                  |    |           |    |           |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                             |                  |    | , ,       |    |           |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                             |                  | \$ |           | \$ |           |                 |

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June 30, 2024 (Unaudited)
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# TOTAL RETURN SWAP CONTRACTS (a)

| IOTAL REIU                       | RN SWAP CONTRACTS                                                                                                   |                              |                              |                        |                              | Net      | Unrealized                |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------|------------------------------|------------------------------|------------------------|------------------------------|----------|---------------------------|
| Counterparty                     | Reference Entity/Obligation                                                                                         | Notional<br>Amount           | Fund Pays                    | Termination<br>Date    | Fair Value                   | Ар       | preciation<br>preciation) |
| Citibank, N.A.                   | 1011778 B.C. Unlimited Liability Co., Term Loan B, 1M SOFR +<br>1.75%                                               | \$ 499,375                   | 3MSOFR+1.80%                 | 9/30/2030              | \$ 499,367                   | \$       | (14)                      |
| Oitibank, N.A.<br>Oitibank, N.A. | 84 Lumber Co., TermLoan B, 1MSOFR+2.25% <sup>(b)</sup><br>ABG Intermediate Holdings 2 LLC 2024 Refi TermLoan, 1M    | \$ 70,894                    | 3MSOFR+1.80%                 | 12/2/2030              | \$ 71,740                    | \$       | 845                       |
|                                  | SOFR+2.75%                                                                                                          | \$ 685,140                   | 3MSOFR+1.80%                 | 12/21/2028             | \$ 695,982                   | \$       | 10,828                    |
| Citibank, N.A.                   | Academy, Ltd., 1MSOFR + 3.75% <sup>(b)</sup>                                                                        | \$ 266,773                   | 3MSOFR+1.80%                 | 11/5/2027              | \$ 266,247                   | \$       | 49                        |
| Citibank, N.A.                   | Acrisure LLC, 1MSOFR + 3.50%                                                                                        | \$ 579,636                   | 3MSOFR+1.80%                 | 2/15/2027              | \$ 582,423                   | \$       | 1,715                     |
| Citibank, N.A.                   | Acrisure LLC, 1MSOFR + 4.25%                                                                                        | \$ 145,525                   | 3MSOFR+1.80%                 | 2/15/2027              | \$ 147,176                   | \$       | 1,162                     |
| Citibank, N.A.                   | Acrisure, LLC TermLoan B6, 3M SOFR + 3.25%                                                                          | \$ 225,251                   | 3MSOFR+1.80%                 | 11/6/2030              | \$ 225,252                   | \$       | 1                         |
| Citibank, N.A.                   | Adeia Inc., TermLoan B, 1MSOFR + 3.00% <sup>(b)</sup>                                                               | \$ 689,283                   | 3MSOFR+1.80%                 | 6/8/2028               | \$ 693,831                   | \$       | 4,369                     |
| Citibank, N.A.<br>Citibank, N.A. | ADM Corp. TermLoan B3 1L, 1M SOFR + 3.75%<br>Advantage Sales & Marketing, Inc., TermLoan B2, 3M SOFR +              | \$ 782,359                   | 3M SOFR + 1.80%              | 12/23/2027             | \$ 772,043                   | \$       | (11,839)                  |
|                                  | 4.25%                                                                                                               | \$ 751,196                   | 3MSOFR + 1.80%               | 10/28/2027             | \$ 733,592                   | \$       | (17,604)                  |
| Citibank, N.A.                   | Aegion Corp. Term Loan , 1M SOFR + 4.25%                                                                            | \$ 805,445                   | 3MSOFR + 1.80%               | 5/17/2028              | \$ 814,275                   | \$       | 8,722                     |
| Citibank, N.A.                   | AHP Health Partners, Inc., 1MSOFR + 3.50%                                                                           | \$ 249,899<br>\$ 724,445     | 3MSOFR + 1.80%               | 8/24/2028              | \$ 251,794<br>\$ 741,014     | \$       | 1,580                     |
| Ottibank, N.A.                   | Al Aqua Merger Sub, Inc., 1M SOFR + 4.00%                                                                           | \$ 734,145<br>\$ 1,496,026   | 3MSOFR + 1.80%               | 7/31/2028              | \$ 741,014<br>\$ 1 122 252   | \$<br>\$ | 5,896                     |
| Citibank, N.A.<br>Citibank, N.A. | Allen Media LLC, 3M SOFR + 5.50%<br>Allied Universal Holdco LLC, 1M SOFR + 3.75%                                    | \$1,486,036<br>\$485,063     | 3MSOFR+1.80%<br>3MSOFR+1.80% | 2/10/2027<br>5/14/2028 | \$1,132,352<br>\$486,176     | э<br>\$  | (360,131)<br>272          |
| Citibank, N.A.                   | Amentum Government Services Holdings LLC Term Loan B 1L,                                                            | \$ 400,000                   | 3101301111.00%               | 3/14/2020              | \$ 400,170                   | Ψ        | 212                       |
| Ottibank, N.A.                   | 1MSOFR+4.00%<br>American Airlines, Inc. Seventh Amendment Extended Term                                             | \$ 345,031                   | 3MSOFR+1.80%                 | 2/15/2029              | \$ 348,715                   | \$       | 3,199                     |
|                                  | Loan, 1MSOFR+2.75%                                                                                                  | \$ 493,093                   | 3MSOFR+1.80%                 | 2/7/2028               | \$ 494,469                   | \$       | 1,147                     |
| Citibank, N.A.                   | American Airlines, Inc. Term Loan B (Nov 2023), 3M SOFR + 2.50%                                                     | \$ 275,000                   | 3MSOFR+1.80%                 | 6/4/2029               | \$ 277,674                   | \$       | 2,398                     |
| Citibank, N.A.                   | American Axle & Manufacturing, Inc., Term Loan, 1M SOFR +<br>3.50%                                                  | \$ 967,686                   | 3MSOFR+1.80%                 | 12/13/2029             | \$ 982,914                   | \$       | 13,556                    |
| Citibank, N.A.                   | Amynta Agency Borrower, Inc. 1st Lien Term Loan B, 3M SOFR                                                          |                              |                              |                        |                              |          |                           |
| Citibank, N.A.                   | + 4.25%<br>AP Core Holdings II LLC, 1M SOFR + 5.50%                                                                 | \$   902,881<br>\$   825,917 | 3MSOFR+1.80%<br>3MSOFR+1.80% | 2/28/2028<br>9/1/2027  | \$   909,180<br>\$   736,468 | \$<br>\$ | 5,986<br>(93,909)         |
| ,                                | AppLovin Corp. TermLoan B, 1M SOFR + 3.50%                                                                          | \$ 687,568                   | 3MSOFR + 1.80%               | 8/19/2030              | \$ 691,493                   | э<br>\$  | (93,909)<br>3,893         |
| Citibank, N.A.<br>Citibank, N.A. | Arches Buyer, Inc., 1MSOFR+3.25%                                                                                    | \$ 829,861                   | 3MSOFR + 1.80%               | 12/6/2027              | \$ 804,893                   | э<br>\$  | (27,081)                  |
| Oitibank, N.A.                   | Asurion, LLC NEW B-11 TERMLOAN, 1M SOFR + 4.25%                                                                     | \$ 365,605                   | 3MSOFR+1.80%                 | 8/19/2028              | \$ 375,119                   | φ<br>\$  | 7,867                     |
| Citibank, N.A.                   | Asurion, LLC Term Loan B 1L, 1M SOFR + 4.00%                                                                        | \$ 584,844                   | 3MSOFR + 1.80%               | 8/21/2028              | \$ 609,660                   | գ<br>\$  | 17,112                    |
| Citibank, N.A.                   | Athenahealth Group Inc. Term Loan B 1L, 1MSOFR + 3.25%                                                              | \$ 435,842                   | 3MSOFR+1.80%                 | 2/15/2029              | \$ 437,054                   | \$       | 609                       |
| Citibank, N.A.                   | Athletico Physical Therapy TermLoan B, 3M SOFR + 4.25%                                                              | \$ 888,716                   | 3MSOFR+1.80%                 | 2/15/2029              | \$ 744,873                   | \$       | (145,087)                 |
| Citibank, N.A.                   | Autokiniton US Holdings, Inc. Term Loan B , 1M SOFR + 4.00%                                                         | \$1,070,413                  | 3MSOFR+1.80%                 | 4/6/2028               | \$1,074,305                  | \$       | 3,971                     |
| Citibank, N.A.                   | Axalta Coating Systems Holdings Term Loan B, 3M SOFR + 2.00%                                                        | \$ 675,333                   | 3MSOFR+1.80%                 | 12/20/2029             | \$ 679,507                   | \$       | 4,141                     |
| Citibank, N.A.                   | Bakemark Holdings, Inc., 1MSOFR + 4.00%                                                                             | \$ 486,306                   | 3MSOFR+1.80%                 | 9/5/2028               | \$ 487,452                   | φ<br>\$  | 325                       |
| Citibank, N.A.                   | Banijay Entertainment S.A.S., Banijay 1L, 1MSOFR + 3.25%                                                            | \$ 355,401                   | 3MSOFR+1.80%                 | 3/2/2028               | \$ 360,158                   | \$       | 3,998                     |
| Citibank, N.A.                   | Barnes Group Inc., Term Loan B, 1M SOFR + 2.50%                                                                     | \$ 493,769                   | 3MSOFR+1.80%                 | 8/30/2030              | \$ 499,572                   | \$       | 5,753                     |
| Citibank, N.A.                   | BCPE North Star US Holdco 2, Inc. Term Loan 1L, 1M SOFR + 4.00%                                                     | \$ 938,949                   | 3MSOFR+1.80%                 | 6/9/2028               | \$ 898,843                   | \$       | (41,380)                  |
| Citibank, N.A.<br>Citibank, N.A. | BIP Rpco Holdings LLC Brookfield NGPL, 1M SOFR + 2.50%<br>BJ's Wholesale Qub, Inc. 2023 Other Term Loans, 1M SOFR + | \$ 165,833                   | 3MSOFR+1.80%                 | 12/6/2030              | \$ 167,214                   | \$       | 1,319                     |
| Citibank, N.A.                   | 2.00%<br>Blackhawk Network Holdings, Inc. Term Loan B, 1M SOFR +                                                    | \$ 176,090                   | 3MSOFR+1.80%                 | 2/5/2029               | \$ 177,139                   | \$       | 1,014                     |
| Gubanik, N.A.                    | 5.00%                                                                                                               | \$ 182,237                   | 3MSOFR+1.80%                 | 3/12/2029              | \$ 184,844                   | \$       | 2,502                     |
| Citibank, N.A.                   | Brookfield WEC Holdings Term Loan B, 1M SOFR + 2.75%                                                                | \$ 435,850                   | 3MSOFR+1.80%                 | 1/17/2031              | \$ 446,210                   | \$       | 9,974                     |
| Citibank, N.A.                   | Brown Group Holding, LLC Term Loan B2 1L, 3M SOFR + 3.00%                                                           | \$ 196,508                   | 3MSOFR+1.80%                 | 7/1/2031               | \$ 198,641                   | \$       | 1,858                     |
| Citibank, N.A.                   | Burlington Coat Factory Warehouse Corp., 1MSOFR+2.00%                                                               | \$ 532,201                   | 3MSOFR+1.80%                 | 6/26/2028              | \$ 534,875                   | \$       | 1,697                     |
| Citibank, N.A.                   | Buzz Merger Sub LTD. Initial Term Loan, 1M SOFR + 2.75%                                                             | \$ 496,124                   | 3MSOFR+1.80%                 | 1/29/2027              | \$ 497,156                   | \$       | 1,032                     |
| Citibank, N.A.                   | Canister International Term Loan B, 1M SOFR + 4.00%                                                                 | \$ 62,188                    | 3MSOFR+1.80%                 | 3/13/2029              | \$ 62,949                    | \$       | 754                       |
| Citibank, N.A.                   | Carroll County Energy LLC, Term Loan B, 3M SOFR + 4.00% <sup>(b)</sup>                                              | \$ 990,000                   | 3MSOFR+1.80%                 | 6/24/2031              | \$1,001,250                  | \$       | 11,250                    |
| Citibank, N.A.                   | CORR Parent, Inc. Term Loan B, 1M SOFR + 4.25%                                                                      | \$ 875,258                   | 3MSOFR+1.80%                 | 3/5/2028               | \$ 748,384                   | \$       | (126,078)                 |
| Citibank, N.A.                   | CD&R Hydra Buyer, Inc. Term Loan B, 1M SOFR + 4.00%                                                                 | \$ 443,206                   | 3MSOFR+1.80%                 | 3/14/2031              | \$ 444,934                   | \$       | 1,705                     |
| Ötibank, N.A.                    | Charlotte Buyer, Inc.; Ouro Health Services, LLC, 1MSOFR+<br>5.25%                                                  | \$ 918,375                   | 3MSOFR+1.80%                 | 2/11/2028              | \$ 991,317                   | \$       | 53,799                    |
| Citibank, N.A.                   | Chart Industries, Inc. Amendment No 5 Term Loan, 1M SOFR +<br>3.25%                                                 | \$ 178,547                   | 3M SOFR + 1.80%              | 3/15/2030              | \$ 183,248                   | \$       | 4,477                     |
| Otibank, N.A.<br>Otibank, N.A.   | Charter NEX US, Inc TermLoan B, 1MSOFR+3.50%<br>CHG Healthcare Services Inc TermLoan B 2023, 1MSOFR+                | \$                           | 3MSOFR+1.80%                 | 12/1/2027              | \$ 103,248<br>\$ 570,916     | 9<br>\$  | 8,154                     |
| ,                                | 3.75%                                                                                                               | \$ 246,881                   | 3MSOFR+1.80%                 | 9/30/2028              | \$ 250,389                   | \$       | 3,210                     |
| Citibank, N.A.                   | CHG Healthcare Services, Inc., 1M SOFR + 3.25%                                                                      | \$ 342,397                   | 3MSOFR+1.80%                 | 9/29/2028              | \$ 345,049                   | \$       | 2,071                     |
| Citibank, N.A.                   | Oty Brewing Co., 3M SOFR + 3.50% <sup>(b)</sup>                                                                     | \$ 74,035                    | 3MSOFR+1.80%                 | 4/5/2028               | \$ 67,589                    | \$       | (6,430)                   |
| Citibank, N.A.                   | Oty Brewing Co., PIK Term, 3M SOFR + 3.50% (b)                                                                      | \$ 111,053                   | 3MSOFR+1.80%                 | 4/5/2028               | \$ 88,400                    | \$       | (22,629)                  |
| Citibank, N.A.                   | CLARIOS GLOBAL LP Term Loan B, 1M SOFR + 3.00%                                                                      | \$ 286,302                   | 3MSOFR + 1.80%               | 5/6/2030               | \$ 288,775                   | Ś.       | 2,405                     |
| Citibank, N.A.                   | Oydesdale Acquisition Holdings, Inc., 1M SOFR + 3.68%                                                               | \$ 548,330                   | 3MSOFR+1.80%                 | 4/13/2029              | \$ 571,388                   | \$       | 18,138                    |
| Citibank, N.A.                   | Cogeco Communications Finance (USA) LP,TermLoan B, 1M<br>SOFR + 2.50%                                               | \$ 488,131                   | 3MSOFR+1.80%                 | 9/1/2028               | \$ 479,824                   | \$       | (8,509)                   |
| Ottibank, N.A.<br>Ottibank, N.A. | Compass Power Generation LLC, 1MSOFR+4.25%<br>Concentra Health Services, Inc. Term Loan B, 1MSOFR+2.25%             | \$ 823,729                   | 3MSOFR+1.80%                 | 4/14/2029              | \$ 846,125                   | \$       | 19,152                    |
|                                  | (b)                                                                                                                 | \$ 32,218                    | 3MSOFR+1.80%                 | 6/26/2031              | \$ 32,419                    | \$       | 202                       |
| Citibank, N.A.                   | Conduent Business Services LLC, 1MSOFR+4.25%                                                                        | \$ 76,729                    | 3MSOFR+1.80%                 | 10/15/2028             | \$ 77,369                    | \$       | 542                       |
| Citibank, N.A.                   | Connect Finco SARL Term Loan B, 1M SOFR + 4.50%                                                                     | \$ 977,243                   | 3MSOFR+1.80%                 | 9/28/2029              | \$ 921,795                   | \$       | (55,383)                  |
| Citibank, N.A.                   | Corel Corp., 3MSOFR + 5.00%                                                                                         | \$ 581,190                   | 3MSOFR+1.80%                 | 7/2/2026               | \$ 607,327                   | \$       | 19,537                    |
| Citibank, N.A.                   | CoreLogic, Inc., 1M SOFR + 3.50%                                                                                    | \$ 202,626                   | 3MSOFR+1.80%                 | 6/2/2028               | \$ 200,449                   | \$       | (2,316)                   |
| Citibank, N.A.                   | CORGI BIDCO, INC. Term Loan 1L, 3M SOFR + 5.00%                                                                     | \$ 170,366                   | 3MSOFR+1.80%                 | 10/15/2029             | \$ 175,674                   | \$       | 3,376                     |
| Citibank, N.A.                   | Cornerstone Building Brands, Inc. Term Loan C, 1MSOFR +<br>4.50%                                                    | \$ 248,750                   | 3MSOFR+1.80%                 | 5/15/2031              | \$ 248,959                   | \$       | 189                       |
|                                  |                                                                                                                     |                              |                              |                        |                              |          |                           |

### TOTAL RETURN SWAP CONTRACTS (a)

| June 30, 2024 | (Unaudited) | (Continued) |
|---------------|-------------|-------------|
|---------------|-------------|-------------|

| TOTAL RETU                       | RN SWAP CONTRACTS <sup>(a)</sup>                                                                                |                                              |                              |                         |                              |          |                          |
|----------------------------------|-----------------------------------------------------------------------------------------------------------------|----------------------------------------------|------------------------------|-------------------------|------------------------------|----------|--------------------------|
|                                  |                                                                                                                 | Notional                                     |                              | Termination             |                              |          | Unrealized<br>preciation |
| Counterparty                     | Reference Entity/Obligation                                                                                     | Amount                                       | Fund Pays                    | Date                    | Fair Value                   |          | preciation)              |
| Citibank, N.A.                   | Cornerstone Building Brands, Inc., 1M SOFR + 3.25%                                                              | \$ 241,334                                   | 3MSOFR+1.80%                 | 4/12/2028               | \$ 268,245                   | \$       | 20,642                   |
| Citibank, N.A.                   | Cornerstone OnDemand, Inc., Term Loan, 1M SOFR + 3.75%                                                          | \$ 679,025                                   | 3MSOFR+1.80%                 | 10/16/2028              | \$ 645,134                   | \$       | (34,704)                 |
| Citibank, N.A.                   | CPAtlas Buyer, Inc., 1MSOFR+3.75%                                                                               | \$ 389,740                                   | 3MSOFR+1.80%                 | 11/23/2027              | \$ 381,103                   | \$       | (8,637)                  |
| Citibank, N.A.                   | Crosby Worldwide Limited Term Loan N, 1MSOFR + 4.00%                                                            | \$ 114,521                                   | 3MSOFR+1.80%                 | 8/16/2029               | \$ 115,875                   | \$       | 1,318                    |
| Ottibank, N.A.                   | Qulligan 2023 Incremental Term Loan, 1M SOFR + 4.25%                                                            | \$ 38,039                                    | 3MSOFR+1.80%                 | 7/31/2028               | \$ 39,319                    | \$       | 1,213                    |
| Citibank, N.A.                   | Dermatology Intermediate Holdings III, Inc. Term Loan B 1L, 3M                                                  | <b>•</b> • • • • • • • • • • • • • • • • • • |                              | 0/00/0000               | <b>A</b> 000 074             | •        | (5.570)                  |
| Chiharak NIA                     | SOFR + 4.25%                                                                                                    | \$ 341,027                                   | 3MSOFR + 1.80%               | 3/26/2029               | \$ 336,971                   | \$       | (5,573)                  |
| Citibank, N.A.<br>Citibank, N.A. | DexKo Global Inc., Term Loan B, 3M SOFR + 3.75%<br>DG Investment Intermediate Holdings 2, Inc., 1M SOFR + 3.75% | \$   634,949<br>\$   734,048                 | 3MSOFR+1.80%<br>3MSOFR+1.80% | 10/4/2028<br>3/31/2028  | \$   634,130<br>\$   734,966 | \$<br>\$ | (1,410)<br>623           |
| Oitibank, N.A.                   | DRECTV Financing LLC, 1MSOFR + 5.00%                                                                            | \$ 434,866                                   | 3MSOFR+1.80%                 | 8/2/2027                | \$ 439,067                   | э<br>\$  | 3,329                    |
| Citibank, N.A.                   | East West Manufacturing, LLC Term Loan B 1L, 3M SOFR +                                                          | φ -ю,000                                     |                              | 022021                  | φ 400,001                    | Ψ        | 0,020                    |
| on boaring that it               | 5.75% <sup>(b)</sup>                                                                                            | \$ 635,250                                   | 3MSOFR+1.80%                 | 12/22/2028              | \$ 612,792                   | \$       | (24,167)                 |
| Citibank, N.A.                   | Element Materials Tech Group US Holdings Delayed Term Loan,                                                     | φ 000,200                                    |                              |                         | φ 012,702                    | Ψ        | (21,107)                 |
| ,                                | 3MSOFR+4.25%                                                                                                    | \$ 55,031                                    | 3MSOFR+1.80%                 | 6/22/2029               | \$ 55,318                    | \$       | 287                      |
| Citibank, N.A.                   | Bement Materials Tech Group US Holdings Inc. Term Loan, 3M                                                      |                                              |                              |                         |                              |          |                          |
|                                  | SOFR + 4.25%                                                                                                    | \$ 118,638                                   | 3MSOFR+1.80%                 | 6/22/2029               | \$ 119,855                   | \$       | 1,095                    |
| Citibank, N.A.                   | EnergySolutions, LLC 2023 Term Loan, 1M SOFR + 3.75%                                                            | \$ 542,995                                   | 3MSOFR+1.80%                 | 9/23/2030               | \$ 554,853                   | \$       | 11,128                   |
| Citibank, N.A.                   | Fertitta Entertainment, LLC Term Loan B 1L, 1M SOFR + 3.75%                                                     | \$ 340,017                                   | 3MSOFR + 1.80%               | 1/29/2029               | \$ 341,657                   | \$       | 1,394                    |
| Citibank, N.A.                   | Fiesta Purchaser, Inc Term Loan B, 1M SOFR + 4.00%                                                              | \$ 180,000                                   | 3MSOFR+1.80%                 | 2/12/2031               | \$ 183,306                   | \$       | 3,236                    |
| Citibank, N.A.                   | First Brands Incremental Term Loan B, 3M SOFR + 5.00% <sup>(D)</sup>                                            | \$ 262,213                                   | 3MSOFR + 1.80%               | 3/30/2027               | \$ 264,135                   | \$<br>\$ | 1,801                    |
| Citibank, N.A.                   | Flash CharmInc., 1MSOFR + 3.50%<br>Flexera Software LLC TermLoan, 3MSOFR + 3.50%                                | \$ 497,500<br>\$ 250,000                     | 3MSOFR+1.80%<br>3MSOFR+1.80% | 3/2/2028<br>3/3/2028    | \$ 497,188<br>\$ 251,250     | ъ<br>\$  | (333)                    |
| Citibank, N.A.<br>Citibank, N.A. | Rutter Entertainment plc 2023 Term Loan B, 3M SOFR + 2.25%                                                      | \$   250,000<br>\$   165,834                 | 3MSOFR+1.80%                 | 3/3/2028<br>11/25/2030  | \$  251,250<br>\$  166,545   | э<br>\$  | 1,250<br>677             |
| Citibank, N.A.                   | Franklin Square Holdings LP, Term Loan B, 1M SOFR + 2.25% <sup>(b)</sup>                                        | \$ 249,375                                   | 3MSOFR+1.80%                 | 4/28/2030               | \$ 250,313                   | φ<br>\$  | 926                      |
| Ottibank, N.A.                   | Gainwell Acquisition Corp., 3MSOFR + 4.00%                                                                      | \$ 230,466                                   | 3MSOFR+1.80%                 | 10/1/2027               | \$ 223,242                   | φ<br>\$  | (6,994)                  |
| Citibank, N.A.                   | Gainwell Acquisition Corp., 3MSOFR + 4.25%                                                                      | \$1,078,259                                  | 3MSOFR+1.80%                 | 2/1/2029                | \$1.090.462                  | \$       | 10,861                   |
| Citibank, N.A.                   | Gates Global LLC, TermLoan B5, 1MSOFR + 2.25%                                                                   | \$ 261,199                                   | 3MSOFR+1.80%                 | 6/4/2031                | \$ 261,919                   | \$       | 720                      |
| Citibank, N.A.                   | Genesee & Wyoming, Inc. Term Loan B, 3M SOFR + 2.00%                                                            | \$ 497,500                                   | 3MSOFR+1.80%                 | 4/10/2031               | \$ 500,047                   | \$       | 2,506                    |
| Citibank, N.A.                   | GIP Fllot Acquisition Partners LP, Term Lona B, 3M SOFR +                                                       | . ,                                          |                              |                         | . ,                          |          | ,                        |
|                                  | 2.50%                                                                                                           | \$ 248,128                                   | 3MSOFR+1.80%                 | 10/4/2030               | \$ 249,998                   | \$       | 1,857                    |
| Citibank, N.A.                   | Gloves Buyer, Inc., TermLoan B, 1MSOFR+4.00%                                                                    | \$ 399,000                                   | 3MSOFR+1.80%                 | 12/29/2027              | \$ 398,376                   | \$       | (636)                    |
| Citibank, N.A.                   | GoTo Group Inc TermLoan, 1MSOFR+4.75%                                                                           | \$ 219,982                                   | 3MSOFR+1.80%                 | 4/28/2028               | \$ 195,234                   | \$       | (24,748)                 |
| Citibank, N.A.                   | GoTo Group Inc Term Loan, 1MSOFR+4.75%                                                                          | \$ 303,784                                   | 3MSOFR + 1.80%               | 4/28/2028               | \$ 156,774                   | \$       | (147,010)                |
| Citibank, N.A.                   | Great Outdoors Group, LLC Term Loan B 1L, 1M SOFR + 3.75%                                                       | \$1,261,809                                  | 3MSOFR + 1.80%               | 3/6/2028                | \$1,271,914                  | \$       | 6,948                    |
| Citibank, N.A.<br>Citibank, N.A. | Hamilton Projects Acquiror LLC Term Loan B, 1MSOFR + 3.75%                                                      | \$   249,375<br>\$   249,375                 | 3MSOFR+1.80%<br>3MSOFR+1.80% | 5/30/2031<br>6/11/2031  | \$  251,920<br>\$  249,589   | \$<br>\$ | 2,540<br>212             |
| Otibank, N.A.                    | Harbor Freight Tools USA, Inc. Term Loan B, 1M SOFR + 2.50%<br>Help/Systems Holdings, Inc., 3M SOFR + 4.00%     | \$249,375<br>\$484,848                       | 3MSOFR+1.80%                 | 11/19/2026              | \$ 249,569<br>\$ 437,879     | э<br>\$  | (46,970)                 |
| Citibank, N.A.                   | Hunter Douglas Inc. Term Loan B 1L, 3M SOFR + 3.50%                                                             | \$ 488,794                                   | 3MSOFR+1.80%                 | 2/25/2029               | \$ 488,708                   | \$       | (40,370)<br>(774)        |
| Citibank, N.A.                   | Hyperion Materials and Technologies Inc Initial Term Loans, 3M                                                  | φ 400,104                                    |                              | 220/2020                | φ 400,700                    | Ψ        | (11-1)                   |
|                                  | SOFR + 4.50%                                                                                                    | \$ 741,808                                   | 3MSOFR+1.80%                 | 8/30/2028               | \$ 726,985                   | \$       | (15,167)                 |
| Citibank, N.A.                   | Indicor TermLoanC, 3MSOFR+3.25%                                                                                 | \$ 95,537                                    | 3MSOFR+1.80%                 | 11/22/2029              | \$ 99,518                    | \$       | <b>3</b> ,972            |
| Citibank, N.A.                   | Indy US Holdco LLC, 1M SOFR + 6.25%                                                                             | \$ 803,023                                   | 3MSOFR+1.80%                 | 3/5/2028                | \$ 904,528                   | \$       | 85,245                   |
| Citibank, N.A.                   | Indy US Holdco LLC, Term Loan B, 1M SOFR + 4.75%                                                                | \$ 997,500                                   | 3MSOFR+1.80%                 | 3/6/2028                | \$1,002,500                  | \$       | 5,000                    |
| Citibank, N.A.                   | Installed Building Products, Inc.m Term Loan B, 1M SOFR +                                                       | <b>•</b> 407 500                             |                              | a /aa /aaa /            | <b>• • • • • • • • • •</b>   | •        |                          |
| <i>C</i> <sup>11</sup> 1 1 1 4   | 2.00%                                                                                                           | \$ 497,500                                   | 3MSOFR + 1.80%               | 3/28/2031               | \$ 501,696                   | \$       | 4,196                    |
| Citibank, N.A.                   | Vanti Software, Inc., 3M SOFR + 4.25%                                                                           | \$ 651,700                                   | 3MSOFR + 1.80%               | 12/1/2027               | \$ 521,291                   | \$       | (131,017)                |
| Citibank, N.A.<br>Citibank, N.A. | Jadex, Inc., 1MSOFR+4.75%<br>Janus International Group LLC Term Loan B, 1MSOFR+2.50%                            | \$ 355,835<br>\$ 226,286                     | 3MSOFR+1.80%<br>3MSOFR+1.80% | 2/11/2028<br>8/5/2030   | \$ 347,678<br>\$ 230,035     | \$<br>\$ | (8,808)<br>3,720         |
| Citibank, N.A.                   | KKR Apple Bidco, LLC, 1M SOFR + 2.75%                                                                           | \$ 937,963                                   | 3MSOFR+1.80%                 | 9/22/2028               | \$ 941,582                   | \$       | 2,932                    |
| Citibank, N.A.                   | KNS Mdco Corp., 1MSOFR + 6.25%                                                                                  | \$ 562,500                                   | 3MSOFR+1.80%                 | 4/16/2027               | \$ 366,241                   | \$       | (196,259)                |
| Citibank, N.A.                   | LBMAcquisition LLC, 1MSOFR + 3.75%                                                                              | \$ 629,544                                   | 3MSOFR+1.80%                 | 12/17/2027              | \$ 630,114                   | \$       | 228                      |
| Citibank, N.A.                   | LifePoint Health Inc., TermLoan B, 3M SOFR + 4.00%                                                              | \$ 250,000                                   | 3MSOFR+1.80%                 | 5/14/2031               | \$ 250,665                   | \$       | 665                      |
| Citibank, N.A.                   | LifePoint Health Inc., TermLoan B, 3M SOFR + 4.75%                                                              | \$ 235,927                                   | 3MSOFR+1.80%                 | 11/16/2028              | \$ 251,043                   | \$       | 14,879                   |
| Citibank, N.A.                   | Liftoff Mobile, Inc., 1M SOFR + 3.50%                                                                           | \$ 485,753                                   | 3MSOFR+1.80%                 | 10/2/2028               | \$ 473,265                   | \$       | (13,053)                 |
| Citibank, N.A.                   | LS Group OpCo Acquisition LLC, Term Loan B, 1M SOFR +                                                           |                                              |                              |                         |                              |          |                          |
|                                  | 3.00%                                                                                                           | \$ 454,202                                   | 3MSOFR+1.80%                 | 4/23/2031               | \$ 454,959                   | \$       | 756                      |
| Citibank, N.A.                   | LSF11 A5 Holdco LLC, TermLoan B, 1MSOFR + 3.50%                                                                 | \$ 638,540                                   | 3MSOFR+1.80%                 | 10/16/2028              | \$ 648,537                   | \$       | 9,959                    |
| Citibank, N.A.                   | LSF9 ATerm Loanantis Holdings, LLC Term Loan B, 3M SOFR +                                                       |                                              |                              |                         |                              | •        |                          |
| <i>C</i> <sup>11</sup> 1 1 1 4   | 6.50% <sup>(b)</sup>                                                                                            | \$ 723,199                                   | 3MSOFR + 1.80%               | 3/29/2029               | \$ 761,158                   | \$<br>\$ | 37,524                   |
| Citibank, N.A.                   | Madison IAQLLC, 1MSOFR + 2.75%                                                                                  | \$ 633,614                                   | 3MSOFR + 1.80%               | 6/21/2028               | \$ 640,021                   | \$       | 4,575                    |
| Citibank, N.A.                   | Magenta Buyer LLC, 3M SOFR + 5.00%                                                                              | \$ 590,832                                   | 3MSOFR + 1.80%               | 7/27/2028               | \$ 332,812                   | \$       | (258,925)                |
| Citibank, N.A.                   | McAfee Corp. TermLoan B-1, 1MSOFR+3.25%<br>McGraw-Hill Education, Inc., 3MSOFR+4.75%                            | \$ 902,388<br>\$ 714,110                     | 3MSOFR+1.80%<br>3MSOFR+1.80% | 3/1/2029                | \$ 907,136<br>\$ 722,486     | \$<br>¢  | 4,707                    |
| Citibank, N.A.<br>Citibank, N.A. | Medline Borrower, LP Term Loan B, 1M SOFR + 2.75%                                                               | \$    714,119<br>\$    778,639               | 3MSOFR+1.80%                 | 7/28/2028<br>10/23/2028 | \$   723,486<br>\$   783,521 | \$<br>\$ | 6,954<br>4,833           |
| Citibank, N.A.                   | Mega Broadband Investments LLC Initial Term Loan, 3M SOFR +                                                     | φ 110,000                                    |                              | 10/20/2020              | φ 100,021                    | Ψ        | 4,000                    |
| Glibarit, Fib t.                 | 3.00%                                                                                                           | \$ 550,167                                   | 3MSOFR+1.80%                 | 11/12/2027              | \$ 559,624                   | \$       | 7,336                    |
| Citibank, N.A.                   | MH Sub I LLC, 1M SOFR + 4.25%                                                                                   | \$ 671,697                                   | 3MSOFR+1.80%                 | 5/3/2028                | \$ 694,152                   | \$       | 19,210                   |
| Citibank, N.A.                   | Mdwest Physician Administrative Services LLC, 3M SOFR +                                                         |                                              |                              |                         |                              |          |                          |
|                                  | 3.25%                                                                                                           | \$ 433,298                                   | 3MSOFR+1.80%                 | 3/13/2028               | \$ 380,827                   | \$       | (52,503)                 |
| Citibank, N.A.                   | Modena Buyer LLC, Term Loan B, 3M SOFR + 4.50%                                                                  | \$ 460,385                                   | 3MSOFR+1.80%                 | 7/1/2031                | \$ 451,082                   | \$       | (9,302)                  |
| Citibank, N.A.                   | Mosel Bidco SE Term Loan B, 3M SOFR + 4.50%                                                                     | \$ 198,000                                   | 3MSOFR + 1.80%               | 9/16/2030               | \$ 201,250                   | \$       | 3,098                    |
| Citibank, N.A.                   | Naked Juice LLC 3M SOFR + 3.25%                                                                                 | \$ 977,550                                   | 3MSOFR+1.80%                 | 1/24/2029               | \$ 910,939                   | \$       | (67,326)                 |
| Citibank, N.A.                   | NorthStar Group Services,Inc., 6MSOFR+4.75% <sup>(b)</sup>                                                      | \$ 248,750                                   | 3MSOFR+1.80%                 | 5/8/2030                | \$ 250,989                   | \$       | 2,227                    |
|                                  |                                                                                                                 |                                              |                              |                         |                              |          |                          |

### TOTAL RETURN SWAP CONTRACTS (a)

| TOTAL RETU         | RN SWAP CONTRACTS <sup>(a)</sup>                                                                                                                                          |         |                      |                |                       |         |                      |         |                          |
|--------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------|----------------------|----------------|-----------------------|---------|----------------------|---------|--------------------------|
|                    |                                                                                                                                                                           |         | Notional             |                | Termination           |         |                      | Ap      | Unrealized<br>preciation |
| Counterparty       | Reference Entity/Obligation                                                                                                                                               |         | Amount               | Fund Pays      | Date                  |         | air Value            |         | preciation)              |
| Citibank, N.A.     | Olaplex, Inc TermLoan 1L, 1M SOFR + 3.50%                                                                                                                                 | \$      | 347,146              | 3MSOFR+1.80%   | 2/17/2029             | \$      | 341,554              | \$      | (7,332)                  |
| Citibank, N.A.     | OldcasTerm Loane Building Envelope Inc Term Loan B 1L, 3M                                                                                                                 | •       | 704 000              |                | 1/00/0000             | •       | 744 400              | •       | 11.000                   |
| 011 I NIA          | SOFR+4.25%                                                                                                                                                                | \$      | 721,823              | 3MSOFR+1.80%   | 4/30/2029             | \$      | 741,133              | \$      | 14,890                   |
| Citibank, N.A.     | OpenText Corporation Repriced Term Loan B, 1M SOFR +                                                                                                                      | ۴       | 040.007              |                | 4/04/0000             | ¢       | 044.004              | ¢       | 4 740                    |
| Othersky NIA       | 2.25%                                                                                                                                                                     | \$      | 312,607              | 3MSOFR+1.80%   | 1/31/2030             | \$      | 314,324              | \$      | 1,716                    |
| Citibank, N.A.     | Outcomes Group Holdings, Inc. Term Loan B, 3M SOFR +                                                                                                                      | \$      | 040 750              | 3MSOFR+1.80%   | E/C/0004              | \$      | 054 444              | \$      | 2,347                    |
| Ottibook NIA       | 4.25%                                                                                                                                                                     | э<br>\$ | 248,750<br>1,262,760 |                | 5/6/2031<br>2/11/2028 |         | 251,114<br>1,265,065 | ъ<br>\$ | 2,347<br>902             |
| Ottibank, N.A.     | PetSmart LLC, 1MSOFR + 3.75%<br>PHOENIX GUARANTOR INC Term Loan B4, 1MSOFR + 3.25%                                                                                        | э<br>\$ | 742,500              | 3MSOFR + 1.80% |                       | э<br>\$ | 748,973              | э<br>\$ | 902<br>6,209             |
| Citibank, N.A.     |                                                                                                                                                                           |         |                      | 3MSOFR + 1.80% | 2/21/2031             | э<br>\$ |                      | э<br>\$ |                          |
| Citibank, N.A.     | Pitney Bow es INC.Term Loan, 1M SOFR + 4.00%                                                                                                                              | \$      | 740,740              | 3MSOFR + 1.80% | 3/17/2028             |         | 746,003              | Ð       | 4,268                    |
| Citibank, N.A.     | Quikrete Holdings, Inc., Term Loan B, 1M SOFR + 2.50%                                                                                                                     | \$      | 498,750              | 3MSOFR + 1.80% | 4/14/2031             | \$      | 501,692              | \$      | 2,917                    |
| Citibank, N.A.     | Radnet Management, Inc. Term Loan B, 3M SOFR + 2.50%                                                                                                                      | \$      | 248,125              | 3MSOFR + 1.80% | 4/10/2031             | \$      | 250,469              | \$      | 2,314                    |
| Citibank, N.A.     | Redstone Holdco 2 LP, 1M SOFR + 4.75%                                                                                                                                     | \$      | 829,983              | 3MSOFR+1.80%   | 4/27/2028             | \$      | 846,663              | \$      | 2,473                    |
| Citibank, N.A.     | Ring Container Technologies Group LLC, 1M SOFR + 3.50%                                                                                                                    | \$      | 381,684              | 3MSOFR+1.80%   | 8/12/2028             | \$      | 387,400              | \$      | 4,814                    |
| Citibank, N.A.     | Rough Country, LLC 1L, 1M SOFR + 3.50%                                                                                                                                    | \$      | 1,243,355            | 3MSOFR+1.80%   | 7/26/2028             | \$      | 1,249,780            | \$      | 5,344                    |
| Citibank, N.A.     | Ryan Specialty Group LLC, 1M SOFR + 2.75%                                                                                                                                 | \$      | 193,321              | 3MSOFR+1.80%   | 9/1/2027              | \$      | 194,230              | \$      | 1,056                    |
| Citibank, N.A.     | Scientific Games Holdings LP Term Loan B, 1M SOFR + 3.00%                                                                                                                 | \$      | 693,357              | 3MSOFR+1.80%   | 4/4/2029              | \$      | 695,257              | \$      | 1,892                    |
| Citibank, N.A.     | Select Medical Corp. Tranche B-1 Term Loan, 1M SOFR +                                                                                                                     |         |                      |                |                       |         |                      |         |                          |
|                    | 3.00%                                                                                                                                                                     | \$      | 317,536              | 3MSOFR+1.80%   | 3/6/2027              | \$      | 319,663              | \$      | 1,766                    |
| Citibank, N.A.     | Simon & Schuster Term Loan B, 3M SOFR + 4.00%                                                                                                                             | Š       | 99,000               | 3MSOFR+1.80%   | 10/30/2030            | Š       | 100,229              | \$      | 1,138                    |
| Citibank, N.A.     | Sinclair Television Group, Inc. Term Loan B4 1L, 1MSOFR +                                                                                                                 | Ŧ       | 00,000               |                | 10/00/2000            | Ŧ       |                      | Ŧ       | 1,100                    |
|                    | 3.75%                                                                                                                                                                     | \$      | 563,141              | 3MSOFR+1.80%   | 4/13/2029             | \$      | 406,212              | \$      | (162,944)                |
| Citibank, N.A.     | Sitel Worldwide Corp., 1M SOFR + 3.75%                                                                                                                                    | \$      | 665,229              | 3MSOFR+1.80%   | 8/27/2028             | \$      | 517,959              | \$      | (148,426)                |
| Citibank, N.A.     |                                                                                                                                                                           | \$      | 488.535              |                | 10/15/2028            | \$      |                      | \$      | · · · ·                  |
| ,                  | Specialty Building Products Holdings LLC, 1MSOFR + 3.75%                                                                                                                  | э<br>\$ | ,                    | 3MSOFR + 1.80% |                       |         | 488,136              | ф<br>ф  | (885)                    |
| Citibank, N.A.     | Spring Education Group, Inc., 3M SOFR + 4.00%                                                                                                                             |         | 136,649              | 3MSOFR + 1.80% | 9/28/2030             | \$      | 139,229              | \$      | 2,453                    |
| Citibank, N.A.     | Staples, Inc. Term Loan B, 3M SOFR + 5.75%                                                                                                                                | \$      | 411,429              | 3MSOFR + 1.80% | 9/10/2029             | \$      | 394,179              | \$      | (17,250)                 |
| Citibank, N.A.     | Star Parent, Inc. Term Loan B, 3MSOFR + 3.75%                                                                                                                             | \$      | 175,893              | 3MSOFR + 1.80% | 9/30/2030             | \$      | 178,642              | \$      | 2,468                    |
| Citibank, N.A.     | Summit Materials Incremental Term Loan B, 3M SOFR + 2.50%                                                                                                                 | \$      | 90,682               | 3MSOFR+1.80%   | 1/12/2029             | \$      | 91,648               | \$      | 949                      |
| Citibank, N.A.     | SupplyOne, Inc. TermLoan B, 1MSOFR + 4.25%                                                                                                                                | \$      | 21,522               | 3MSOFR+1.80%   | 4/19/2031             | \$      | 21,800               | \$      | 275                      |
| Citibank, N.A.     | Teneo Global LLC Term Loan B, 1M SOFR + 4.75%                                                                                                                             | \$      | 1,010,204            | 3MSOFR+1.80%   | 3/7/2031              |         | 1,024,449            | \$      | 13,955                   |
| Citibank, N.A.     | Tenneco Inc. Cov-Lite Term Loan B, 3M SOFR + 5.00%                                                                                                                        | \$      | 425,000              | 3MSOFR+1.80%   | 11/17/2028            | \$      | 480,760              | \$      | 44,349                   |
| Citibank, N.A.     | Tony's Fresh Market / Cardenas Markets Term Loan B 1L, 3M                                                                                                                 |         |                      |                |                       |         |                      |         |                          |
|                    | SOFR + 6.75%                                                                                                                                                              | \$      | 925,900              | 3MSOFR+1.80%   | 8/1/2029              | \$      | 986,645              | \$      | 49,285                   |
| Citibank, N.A.     | Topgolf Callaway Brands Corp, Term Loan B, 1M SOFR +                                                                                                                      |         |                      |                |                       |         |                      |         |                          |
|                    | 3.00%                                                                                                                                                                     | \$      | 565,762              | 3MSOFR+1.80%   | 3/15/2030             | \$      | 569,098              | \$      | 3,209                    |
| Citibank, N.A.     | TransDigmInc. TermLoan J, 3M SOFR + 2.50%                                                                                                                                 | \$      | 90.455               | 3MSOFR+1.80%   | 2/28/2031             | \$      | 90.977               | \$      | 504                      |
| Citibank, N.A.     | TransDigm, Inc., TermLoan K, 3MSOFR + 2.75%                                                                                                                               | Ś.      | 482,671              | 3MSOFR + 1.80% | 3/22/2030             | Ś       | 494,011              | \$      | 11,056                   |
| Citibank, N.A.     | Tronox Finance LLC Term Loan B, 1MSOFR + 2.75%                                                                                                                            | Š       | 246.881              | 3MSOFR + 1.80% | 4/4/2029              | \$      | 250.295              | \$      | 3.380                    |
| Citibank, N.A.     | TruGreen LP, 1MSOFR + 4.00%                                                                                                                                               | Š       | 358,160              | 3MSOFR+1.80%   | 11/2/2027             | Š       | 361,340              | \$      | (258)                    |
| Citibank, N.A.     | ·                                                                                                                                                                         | \$      | ,                    |                |                       | \$      | ,                    | \$      | 、 ,                      |
|                    | TTM Technologies, Inc. Term Loan B 1L, 1M SOFR + 2.75% <sup>(b)</sup>                                                                                                     | э<br>\$ | 81,881               | 3MSOFR + 1.80% | 5/30/2030             |         | 83,018               | ф<br>ф  | 1,037                    |
| Ottibank, N.A.     | U.S. Anesthesia Partners, Inc., 1MSOFR + 4.25%                                                                                                                            |         | 557,238              | 3MSOFR + 1.80% | 10/2/2028             | \$      | 538,648              | \$      | (19,520)                 |
| Citibank, N.A.     | U.S. Silica Company Term Loan B, 1MSOFR + 4.00%                                                                                                                           | \$      | 589,144              | 3MSOFR + 1.80% | 3/25/2030             | \$      | 602,383              | \$      | 11,882                   |
| Citibank, N.A.     | United Airlines, Inc. Term Loan B, 1MSOFR + 2.75%                                                                                                                         | \$      | 199,000              | 3MSOFR+1.80%   | 2/24/2031             | \$      | 200,750              | \$      | 1,713                    |
| Citibank, N.A.     | United Natural Foods Inc., Term Loan B, 1M SOFR + 4.75%                                                                                                                   | \$      | 245,000              | 3MSOFR+1.80%   | 5/1/2031              | \$      | 251,146              | \$      | 6,071                    |
| Citibank, N.A.     | Virtusa Corporation TermLoan 1L, 1MSOFR + 3.25%                                                                                                                           | \$      | 784,161              | 3MSOFR+1.80%   | 2/15/2029             | \$      | 793,288              | \$      | 7,972                    |
| Citibank, N.A.     | Vistage Worldwide Term Loan, 3M SOFR + 4.75% <sup>(b)</sup>                                                                                                               | \$      | 496,241              | 3MSOFR+1.80%   | 7/13/2029             | \$      | 501,540              | \$      | 5,155                    |
| Citibank, N.A.     | Vivid Seats, TermLoan B, 3M SOFR + 3.25%                                                                                                                                  | \$      | 76,923               | 3MSOFR+1.80%   | 2/5/2029              | \$      | 77,340               | \$      | 417                      |
| Citibank, N.A.     | Watlow Electric Manufacturing Co., 3MSOFR + 3.75%                                                                                                                         | Ś       | 984,795              | 3MSOFR + 1.80% | 3/2/2028              | Ś       | 984,824              | \$      | 194                      |
| Citibank, N.A.     | White Cap Supply Holdings, LLC Term Loan B, 1M SOFR +                                                                                                                     | Ŧ       | 00 1,1 00            |                | 0,112020              | Ŧ       | 001,021              | Ŧ       |                          |
| second and the fit | 3.25%                                                                                                                                                                     | \$      | 249,375              | 3MSOFR+1.80%   | 10/19/2029            | \$      | 250,711              | \$      | 1,336                    |
| Citibank, N.A.     | WhiteWater DBR Holdco, LLC Term Loan B, 3M SOFR + 2.75%                                                                                                                   | \$      | 710,714              | 3MSOFR+1.80%   | 3/3/2031              | \$      | 716,632              | \$      | 5,795                    |
| Citibank, N.A.     |                                                                                                                                                                           |         | ,                    |                |                       |         | ,                    |         | ,                        |
| ,                  | WildBrain Ltd Initial Term Loan, 1M SOFR + 4.25% <sup>(b)</sup>                                                                                                           | \$      | 742,385              | 3MSOFR + 1.80% | 3/24/2028             | \$      | 726,919              | \$      | (15,665)                 |
| Ottibank, N.A.     | Worldpay 1L Term Loan, 3M SOFR + 3.00%                                                                                                                                    | \$      | 271,364              | 3MSOFR + 1.80% | 1/31/2031             | \$      | 273,447              | \$      | 2,002                    |
| Citibank, N.A.     | WW International, Inc., 1M SOFR + 3.50%                                                                                                                                   | \$      | 1,171,997            | 3MSOFR + 1.80% | 4/13/2028             | \$      | 448,294              | \$      | (723,664)                |
| Citibank, N.A.     | ZelisRedCard TermLoan B, 1MSOFR+2.75%                                                                                                                                     | \$      | 995,000              | 3MSOFR+1.80%   | 9/28/2029             |         | 1,000,915            | \$      | 5,529                    |
|                    |                                                                                                                                                                           | \$8     | 34,521,164           |                |                       | \$8     | 32,450,723           | \$      | (2,259,288)              |
| (a) The Fund       | (a) The Fund's interest in the total return swap transactions are held through a wholly-owned subsidiary of the Fund, RACR-FS, LLC, a Delaware limited liability company. |         |                      |                |                       |         |                      |         |                          |

(a) The Fund's interest in the total return swap transactions are held through a wholly-ow ned subsidiary of the Fund, RACR-FS, LLC, a Delaw are limited liability company.
(b) Security is classified as Level 3 in the Fund's fair value hierarchy.