

FORM NPORT-P  
Monthly Portfolio Investments Report

## NPORT-P: Filer Information

Filer CIK 0001716951  
Filer CCC \*\*\*\*\*  
Filer Investment Company Type  
Is this a LIVE or TEST Filing?  LIVE  TEST  
Would you like a Return Copy?   
Is this an electronic copy of an official filing submitted in paper format?

### Submission Contact Information

Name  
Phone  
E-Mail Address

### Notification Information

Notify via Filing Website only?   
Series ID

## NPORT-P: Part A: General Information

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

a. Name of Registrant OFS Credit Company, Inc.  
b. Investment Company Act file number for Registrant: (e.g., 811-\_\_\_\_\_) 811-23299  
c. CIK number of Registrant 0001716951  
d. LEI of Registrant 549300A7A6U0QNX5FB55

### e. Address and telephone number of Registrant.

Street Address 1 10 S. Wacker Drive, Suite 2500  
Street Address 2  
City Chicago  
State, if applicable  
Foreign country, if applicable  
Zip / Postal Code 60606  
Telephone number 847-734-2085

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

a. Name of Series. OFS Credit Company, Inc.  
b. EDGAR series identifier (if any).  
c. LEI of Series. N/A

### Item A.3. Reporting period.

a. Date of fiscal year-end. 2024-10-31  
b. Date as of which information is reported. 2024-07-31

#### Item A.4. Final filing

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

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

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

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

a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	183986315.4
b. Total liabilities.	62977635.47
c. Net assets.	121008679.93

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

a. Assets attributable to miscellaneous securities reported in Part D.	0
b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0
c. Borrowings attributable to amounts payable for notes payable, bonds, and similar debt, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17 CFR 210.6-04(13)(a)].	

Amounts payable within one year.

Banks or other financial institutions for borrowings.	0
Controlled companies.	0
Other affiliates.	0
Others.	0

Amounts payable after one year.

Banks or other financial institutions for borrowings.	0
Controlled companies.	0
Other affiliates.	0
Others.	0

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

(i) On a delayed delivery, when-issued, or other firm commitment basis:	0
(ii) On a standby commitment basis:	0

e. Liquidation preference of outstanding preferred stock issued by the Fund.	61000000
f. Cash and cash equivalents not reported in Parts C and D.	22007238.52

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

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

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

Investment grade.

Maturity period.

3 month.

1 year.

5 years.

10 years.

30 years.

Non-Investment grade.

Maturity period.

3 month.

1 year.

5 years.

10 years.

30 years.

For purposes of Item B.3., calculate value as the sum of the absolute values of:

(i) the value of each debt security,

(ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;

(iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and

(iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

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

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

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

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

#### Item B.5. Return information.

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

Monthly Total Return Record: 1

Monthly total returns of the Fund for each of the preceding three months – Month 1.	1.6
Monthly total returns of the Fund for each of the preceding three months – Month 2.	-1.27
Monthly total returns of the Fund for each of the preceding three months – Month 3.	7.13

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

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

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

Month 1

Monthly net realized gain(loss) – Month 1	0
Monthly net change in unrealized appreciation (or depreciation) – Month 1	1060959.41

Month 2

Monthly net realized gain(loss) – Month 2	0
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-2896152

Month 3

Monthly net realized gain(loss) – Month 3	-5938327.65
Monthly net change in unrealized appreciation (or depreciation) – Month 3	7349710.49

#### Item B.6. Flow information.

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

<b>Month 1</b>	
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	3556660.49
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	232188.54
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0
<b>Month 2</b>	
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	644295.96
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	189089.44
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0
<b>Month 3</b>	
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	280827.18
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	185071.17
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0

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

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

Yes   
 No  N/A

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

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ALLEG 2021-2A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Allegro CLO 2021-2, Ltd.
d. CUSIP (if any).	01750YAC9

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG0180UAB47

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

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

Balance	5000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3013272.79
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.490129461575

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

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

Is the investment a Restricted Security?  Yes  No

**Item C.7.**

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date. 2034-10-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  17.11  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ALLEG 2024-1A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Allegro CLO XVI, Ltd.
d. CUSIP (if any).	01749VAC9

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG01806AB78

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

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

Balance	6490084
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	5016625.06
Exchange rate.	
Percentage value compared to net assets of the Fund.	4.145673734232

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

JERSEY



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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2037-04-25

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  20.13  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Alleg XV Sub
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900AAPS2B2Z2RDL27
c. Title of the issue or description of the investment.	Allegro CLO XV, LTD.
d. CUSIP (if any).	01749KAC3

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG01830AB78

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

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

Balance	4640000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3043957.51
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.515486915286

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-07-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  19.84
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

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

At least one of the following other identifiers:

Identifier. ISIN  
ISIN N/A

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

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

Balance	2500000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2500000
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.065967500386

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

JERSEY

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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2025-05-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  17.5
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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



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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ANCHC 2018-1RA SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300L8BI45FDIJHO17
c. Title of the issue or description of the investment.	Anchorage Capital CLO 1-R Ltd.
d. CUSIP (if any).	03329BAC7

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG0422AAB64

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

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

Balance	2100000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	160230
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.132411989034

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-04-13

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Apex Credit CLO 2020
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Apex Credit CLO 2020 Ltd.
d. CUSIP (if any).	03756BAE5

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG0477KAC65

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

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

Balance	6170000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4460255.69
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.68589731958

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-10-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  17.92
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Apex Credit CLO 2021 Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Apex Credit CLO 2021 Ltd.
d. CUSIP (if any).	03754DAG8

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG0478TAD49

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

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

Balance	7140000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4472016.7
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.695616465353

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-07-18

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  20.93  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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



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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Apex Credit CLO 2022-1A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Apex Credit CLO 2022-1 Ltd.
d. CUSIP (if any).	03753WAC6

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG0479WAB03

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

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

Balance	8833176
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	5241151.47
Exchange rate.	
Percentage value compared to net assets of the Fund.	4.331219440648

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

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

Is the investment a Restricted Security?  Yes  No

**Item C.7.**

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date. 2033-04-22

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  13.1
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	APEXC 2024-1A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Apex Credit CLO 2024-1, Ltd.
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier. ISIN  
ISIN N/A

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

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

Balance	0
Units	Other units
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	170121.12
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.140585882019

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

BERMUDA

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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2036-04-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  29.55
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	APEXC 2024-1A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Apex Credit CLO 2024-1, Ltd.
d. CUSIP (if any).	03753CAE6

At least one of the following other identifiers:

Identifier. ISIN  
ISIN US03753CAE66

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

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

Balance	3600000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3020405.51
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.496023848658

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

BERMUDA

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



country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2036-04-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  29.55  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ATCLO 2018-10A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Atlas Senior Loan Fund X Ltd.
d. CUSIP (if any).	04941QAC0

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG06222AB24

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

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

Balance	5000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	230549.85
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.190523398927

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-01-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ATCLO 2021-17A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Atlas Senior Loan Fund XVII, Ltd.
d. CUSIP (if any).	04942GAC1

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG0626HAB53

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

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

Balance	6000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3162104.68
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.613122200679

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-10-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  19.1
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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



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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ATCLO 2022-20A E
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Atlas Senior Loan Fund XX, Ltd.
d. CUSIP (if any).	04943KAA5

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG0627AAA19

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

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

Balance	2000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2002787.56
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.655077603655

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

JERSEY

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

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-10-19

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable  Fixed  Floating  None  Variable
- ii. Annualized rate. 14.70947  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ATCLO 2023-21A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Atlas Senior Loan Fund XXI
d. CUSIP (if any).	04940NAA2

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG0626NAA49

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

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

Balance	1450000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1475393.78
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.2192462399

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

JERSEY

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

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-07-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable  Fixed  Floating  None  Variable
- ii. Annualized rate. 14.32201  14.32201  14.32201  14.32201
- c. Currently in default? [Y/N]  Yes  No  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	AWPT 2017-8A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300OBPZDY731NEI33
c. Title of the issue or description of the investment.	Elevation CLO 2017-8, Ltd.
d. CUSIP (if any).	28622TAJ4

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG31057AG01

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

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

Balance	2000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	58672.8099999996
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.048486447446

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN  
ISLANDS

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

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

Is the investment a Restricted Security?  Yes  No

**Item C.7.**

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

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

For debt securities, also provide:

a. Maturity date. 2030-10-25

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  0
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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



v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	AWPT 2021-12A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Elevation CLO 2021-12, Ltd.
d. CUSIP (if any).	28623NAC1

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG31141AB38

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

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

Balance	4810737
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1887288.51
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.559630690204

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2032-04-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  9.09
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	AWPT 2023-17A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Elevation CLO 2023-17, Ltd.
d. CUSIP (if any).	28624FAA1

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG31172AA07

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

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

Balance	2000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2029357.88
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.677034970692

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

Payoff profile.  Long  Short  N/A

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

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

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

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

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2036-10-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable  Fixed  Floating  None  Variable
- ii. Annualized rate. 13.44201  13.44201  13.44201  13.44201
- c. Currently in default? [Y/N]  Yes  No  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BATLN 2015-9A INC
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300JMWGEYZEC6GK98
c. Title of the issue or description of the investment.	Battalion CLO IX Ltd.
d. CUSIP (if any).	07132HAA6

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG2854XAA12

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

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

Balance	1079022
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	219481.14
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.181376360875

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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



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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  0
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BATLN 2015-9A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300JMWGEYZEC6GK98
c. Title of the issue or description of the investment.	Battalion CLO IX Ltd.
d. CUSIP (if any).	07132GAC4

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG08893AB85

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

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

Balance	1770978
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	360230.16
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.297689521287

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  0
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BATLN 2017-11A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300O0R7FIDPTPCK50
c. Title of the issue or description of the investment.	Battalion CLO XI Ltd.
d. CUSIP (if any).	07132MAC1

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG09005AB88

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

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

Balance	5000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2240840.52
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.851801475147

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2029-10-24

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  7.4
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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



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

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

## Item C.1. Identification of investment.

- |   |                           |
|---|---------------------------|
| a. Name of issuer (if any).   | BATLN 2020-15A<br>SUB     |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A                       |
| c. Title of the issue or description of the investment.   | Battalion CLO XV,<br>Ltd. |
| d. CUSIP (if any).  | G0887TAB3                 |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG0887TAB38

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

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

Balance	3500000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1740704.01
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.43849516498

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN  
ISLANDS

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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2033-01-17

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  31.04
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BATLN 2020-15A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Battalion CLO XV, Ltd
d. CUSIP (if any).	07131CAC4

At least one of the following other identifiers:

Identifier. ISIN  
ISIN US07131CAC47

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

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

Balance	3500000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1740704.01
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.43849516498

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN  
ISLANDS

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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2033-01-17

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  31.04
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

- |   |                           |
|---|---------------------------|
| a. Name of issuer (if any).   | BATLN 2021-19A<br>SUB     |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A                       |
| c. Title of the issue or description of the investment.   | Battalion CLO XIX<br>Ltd. |
| d. CUSIP (if any).  | 07134AAC5                 |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG09034AB83

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

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

Balance	5000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2206313.42
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.823268728554

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN  
ISLANDS

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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-04-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  16.63  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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



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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BGCLO 2023-5A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Birch Grove CLO 5, Ltd.
d. CUSIP (if any).	090985AA0

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG12906AA42

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

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

Balance	3000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3006833.95
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.484808487902

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

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

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-04-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable
- ii. Annualized rate. 13.93201
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Birch Grove CLO 6 Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Birch Grove CLO 6 Ltd
d. CUSIP (if any).	09077GAA1

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG1300GAA07

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

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

Balance	2500000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2539704.5
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.098778783033

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

JERSEY

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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-07-07

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable  14.21201  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BRDGS 2022-1A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Bridge Street CLO III, Ltd.
d. CUSIP (if any).	10806GAC3

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG16402AB82

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

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

Balance	6900000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	5057595.05
Exchange rate.	
Percentage value compared to net assets of the Fund.	4.179530801365

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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



country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-10-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  20.8
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

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

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

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

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

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

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

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

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

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

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

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BRDGS 2022-1A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Bridge Street CLO III, Ltd.
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	N/A

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

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

Balance	0
Units	Other units
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	308270.76
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.254750948591

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

Payoff profile.  Long  Short  N/A

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

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

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

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

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

CAYMAN ISLANDS

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

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

Is the investment a Restricted Security?  Yes  No

### Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

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

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-10-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate. 20.8
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

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

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

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

v. Delta (if applicable).

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

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

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BWCAP 2023-1A D
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Brightwood Capital MM CLO 2023-1, Ltd.
d. CUSIP (if any).	108928AN2

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG16455AG59

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	807079.5
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	819848.08
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.677511795413

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS- collateralized bond/debt obligation
--	---

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

JERSEY

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-10-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable  Fixed  Floating  None  Variable
- ii. Annualized rate. 11.76137  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No



# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BWCAP 2023-1A E
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Brightwood Capital MM CLO 2023-1, Ltd.
d. CUSIP (if any).	108929AA8

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	US108929AA80

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1882451.25
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1927668.08
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.592999841924

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS- collateralized bond/debt obligation
--	---

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

JERSEY

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-10-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable  Fixed  Floating  None  Variable
- ii. Annualized rate. 15.66137  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BWCAP 2023-II SUB1
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Brightwood Capital MM CLO 2023-1, Ltd.
d. CUSIP (if any).	108929AC4

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	US108929AC47

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	4847312.25
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3912990.41
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.233644406552

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

JERSEY

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-10-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  13.26
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	CROWPT4,SUBORD
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Crown Point CLO 4 Ltd.
d. CUSIP (if any).	22846PAC0

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG25717AB83

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	5000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1248925.3
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.032095632083

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-04-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other



identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	DRSLF 2015-38X SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300ARO9JRDQL4OE07
c. Title of the issue or description of the investment.	Dryden 38 Senior Loan Fund
d. CUSIP (if any).	26251EAC4

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG2848EAB05

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	2600000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	532894.59
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.440377161628

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2030-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	DRSLF 2021-87A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Dryden 87 CLO, Ltd.
d. CUSIP (if any).	26246HAC5

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG2857VAB02

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	5000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2975589.2
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.458988232679

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-05-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate. 13.56
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	DRSLF 2021-95A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Dryden 95 CLO, Ltd.
d. CUSIP (if any).	262485AC9

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG28508AB80

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	6000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3386880.38
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.79887391711

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the



country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-08-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  14
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	DRSLF 2022-98A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Dryden 98 CLO, Ltd.
d. CUSIP (if any).	26248CAC4

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG2851CAB84

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	5500000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3406342.8
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.814957407989

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-04-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  13.62
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

- |   |                     |
|---|---------------------|
| a. Name of issuer (if any).   | Dryden 76 CLO, Ltd  |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A                 |
| c. Title of the issue or description of the investment.   | Dryden 76 CLO, Ltd. |
| d. CUSIP (if any).  | 26252XAA5           |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG28516AA32

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	2250000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1253123.58
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.035565036098

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2032-10-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate. 9.26
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No



# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Elevation CLO 2021-13
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300YZ3RIOTSOP0V95
c. Title of the issue or description of the investment.	Elevation CLO 2021-13
d. CUSIP (if any).	28622GAC7

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG3106VAB74

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	6026765
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2418179.35
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.998351978881

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?  Yes  No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2034-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

- |   |                             |
|---|-----------------------------|
| a. Name of issuer (if any).   | Elevation CLO 2021-13, Ltd. |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A                         |
| c. Title of the issue or description of the investment.   | Elevation CLO 2021-13, Ltd. |
| d. CUSIP (if any).  | N/A                         |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN N/A

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	0
Units	Other units
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	166592.92
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.137670223405

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  3.92
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Elevation CLO 2021-14 Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Elevation CLO 2021-14, Ltd.
d. CUSIP (if any).	28623TAC8

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG31161AB17

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	7237500
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3201792.31
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.645919542178

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?  Yes  No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2034-10-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  5.26
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No



iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

- |   |   |
|---|---|
| a. Name of issuer (if any).   | Elevation CLO 2021-15, Ltd<br>(AWPT 2018-3) |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A   |
| c. Title of the issue or description of the investment.   | Elevation CLO 2021-15, Ltd.                 |
| d. CUSIP (if any).  | 70469GAC5                                   |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG6964AAB73

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	9000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3087234.95
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.551250829102

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-01-05

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate. 2.68
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

- |   |   |
|---|---|
| a. Name of issuer (if any).   | Elevation CLO 2021-15, Ltd<br>(AWPT 2018-3) |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A   |
| c. Title of the issue or description of the investment.   | Elevation CLO 2021-15, Ltd.                 |
| d. CUSIP (if any).  | N/A   |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN N/A

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	0
Units	Other units
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	141456.87
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.11689811845

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-12-05

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate. 2.68
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

- |   |                                       |
|---|---------------------------------------|
| a. Name of issuer (if any).   | Empower CLO 2023-3, Ltd.<br>Sub Notes |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A                                   |
| c. Title of the issue or description of the investment.   | Empower CLO 2023-3                    |
| d. CUSIP (if any).  | 29247NAC5                             |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG3R40MAB76

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	10675000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	7162342.84
Exchange rate.	
Percentage value compared to net assets of the Fund.	5.918867013625

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the



country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2037-01-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  14.56
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	EMPWR 2023-2A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Empower CLO 2023-2, Ltd.
d. CUSIP (if any).	29247JAA8

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG3R40EAA77

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	2000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2021753.47
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.670750785125

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the	

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2036-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable  Fixed  Floating  None  Variable
- ii. Annualized rate. 13.55137  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	EMPWR 2024-1A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Empower CLO 2024- 1
d. CUSIP (if any).	29244YAC4

At least one of the following other identifiers:

Identifier. ISIN  
ISIN US29244YAC49

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	5024000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4115188.51
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.400738287848

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2037-04-25

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). None
- ii. Annualized rate. 15.0679
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No



# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	EMPWR 2024-2A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Empower CLO 2024-2, Ltd
d. CUSIP (if any).	29248KAC0

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG3R40KAB11

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1350000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1141812.36
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.943578890919

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2037-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  15.156
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	FCBSL 2019-1A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Fortress Credit BSL X Limited
d. CUSIP (if any).	34961RAA4

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG3675TAA54

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	2500000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2500465.41
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.066352109159

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
--	---

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
--	----------------

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2032-07-23

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable  
ii. Annualized rate. 12.4846

c. Currently in default? [Y/N]  Yes  No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]  Yes  No

ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	FCBSL 2021-1A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Fortress Credit Opportunities VII CLO Limited
d. CUSIP (if any).	34962NAA2

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG3675CAA20

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	3750000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3750925.71
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.099716245289

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS- collateralized bond/debt obligation
--	---

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
--	-------------------

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2033-04-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable  Fixed  Floating  None  Variable
- ii. Annualized rate. 12.68362  12.68362  12.68362  12.68362
- c. Currently in default? [Y/N]  Yes  No  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other



identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	FLAT 2018-1A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	5493008L4GGS612L9S27
c. Title of the issue or description of the investment.	Flatiron CLO 18 Ltd.
d. CUSIP (if any).	33883HAC9

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG3554KAB82

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	4500000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2084078.89
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.722255701992

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-04-17

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate. 5.62
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	GALL 2023-1A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Gallatin CLO X 2023-1, Ltd.
d. CUSIP (if any).	36362LAA7

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	US36362LAA70

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	4000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4030203.62
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.330507879543

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.	BERMUDA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the	

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-10-14

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable  Fixed  Floating  None  Variable
- ii. Annualized rate. 13.52137  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	HARV7 7A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	54930057H7JJWKKTHB17
c. Title of the issue or description of the investment.	HarbourView CLO VII-R, Ltd.
d. CUSIP (if any).	41165HAC1

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG4287VAB65

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	3100000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0
Exchange rate.	
Percentage value compared to net assets of the Fund.	0

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the



country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2026-11-18

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	HLA 2018-1X SUB Variable 7/21/31
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Halcyon Loan Advisors Funding 2018-1 Ltd.
d. CUSIP (if any).	40539HAC2

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG42352AB39

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	3000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	731236.02
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.604283940972

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?  Yes  No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2031-07-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  5.99  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	INVCO 2021-2A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Invesco CLO 2021-2, Ltd.
d. CUSIP (if any).	46091AAC4

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG64464AC78

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	300000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	80928.41
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.066878185967

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate. 27.28
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No



# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	INVCO 2021-2A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Invesco CLO 2021-2, Ltd.
d. CUSIP (if any).	46091AAB6

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG64464AB95

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	6000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3018513.04
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.494459936052

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate. 27.28
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	INVCO 2023-1A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Invesco U.S. CLO 2023-1, Ltd.
d. CUSIP (if any).	46146KAE3

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG4922LAC75

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	500000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	240750.82
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.198953347924

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

JERSEY

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?  Yes  No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2037-04-22

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  18.64
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	INVCO 2023-1A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Invesco U.S. CLO 2023-1, Ltd.
d. CUSIP (if any).	46146KAG8

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG4922LAD58

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	5000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3685420.38
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.045583492136

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

JERSEY

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2037-04-22

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  18.64
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other



identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

- |   |                         |
|---|-------------------------|
| a. Name of issuer (if any).   | JTWN 2021-16A           |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A                     |
| c. Title of the issue or description of the investment.   | Jamestown CLO XVI, Ltd. |
| d. CUSIP (if any).  | N/A                     |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN N/A

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	0
Units	Other units
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	106035.82
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.087626623198

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-07-25

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). None
- ii. Annualized rate. 14.87
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any). JTWN 2021-16A SUB  
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. N/A  
c. Title of the issue or description of the investment. Jamestown CLO XVI, Ltd.  
d. CUSIP (if any). 47048TAC5

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG82326AB87

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance 3500000  
Units Principal amount  
Description of other units.  
Currency. Indicate the currency in which the investment is denominated. United States Dollar  
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. 2014732.94  
Exchange rate.  
Percentage value compared to net assets of the Fund. 1.664949110398

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-07-25

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  14.87
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

- |   |             |
|---|-------------|
| a. Name of issuer (if any).   | LCM 31A     |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A         |
| c. Title of the issue or description of the investment.   | LCM 31 Ltd. |
| d. CUSIP (if any).  | 50200UAC0   |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG54175AB39

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1350000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	723376.52
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.597788952344

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the



country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2032-01-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  18.11
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Marble Point CLO XXI Income Note Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Marble Point CLO XXI, Ltd.
d. CUSIP (if any).	56606PAA2

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG5860CAA20

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	5250000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2778043.81
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.295739290443

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2051-10-17

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  12.93
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MDPK 2017-23A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Madison Park Funding XXIII, Ltd.
d. CUSIP (if any).	55820UAC9

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG5753QAB98

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	4000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1785218.37
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.475281253404

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2047-07-27

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  11.33
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No



# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MDPK 2018-29A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Madison Park Funding XXIX, Ltd.
d. CUSIP (if any).	55820EAE1

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG5760PAC08

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	453550.19
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.374807980933

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2047-10-18

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  8.09
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MIDO 2018-9A INC
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300XXQYQPW7OQNX23
c. Title of the issue or description of the investment.	MidOcean Credit CLO IX Ltd.
d. CUSIP (if any).	59802NAE5

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG6109NAC32

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	3000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	253783.72
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.209723567058

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-07-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  0
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MIDO2018-8X,INC
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300T32RO3I7BJ4V26
c. Title of the issue or description of the investment.	MidOcean Credit CLO VIII Ltd.
d. CUSIP (if any).	59801NAE6

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG6108NAC41

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	3225000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	422921.74
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.349497028018

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-02-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other



identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MIDOC7,SUBORD
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	5493004MLF21SFT7F415
c. Title of the issue or description of the investment.	MidOcean Credit CLO VII Ltd.
d. CUSIP (if any).	59802YAG6

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG61088AD53

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	3275000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0
Exchange rate.	
Percentage value compared to net assets of the Fund.	0

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2029-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MP10 2017-1A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300PJ1FVY9B16K017
c. Title of the issue or description of the investment.	Marble Point CLO X Ltd.
d. CUSIP (if any).	566062AC9

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG5806RAB45

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	7000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	482802.610000001
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.398981800544

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2030-10-15

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0

ii. Annualized rate.

c. Currently in default? [Y/N]  Yes  No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]  Yes  No

ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MP20 2021-1A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Marble Point CLO XX, Ltd.
d. CUSIP (if any).	566063AC7

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG58511AB58

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	5125000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2581297.22
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.133150466142

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the



country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2051-04-23

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  12.64
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MP23 2021-4 INCOME
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Marble Point CLO XXIII Ltd.
d. CUSIP (if any).	56607MAA8

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG5870DAA84

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1750000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1014150.28
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.838080607594

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2052-01-22

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  14.39
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

- |   |                        |
|---|------------------------|
| a. Name of issuer (if any).   | Niagra Park CLO, LTD   |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A                    |
| c. Title of the issue or description of the investment.   | Niagara Park CLO, Ltd. |
| d. CUSIP (if any).  | 65357KAC1              |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG6682KAB64

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	4500000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2559660.22
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.11526993062

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2032-07-17

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  11.32
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  Repurchase  Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No



# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Octagon Investment Partners 39, Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Octagon Investment Partners 39, Ltd.
d. CUSIP (if any).	67592AAE0

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG6716AAC65

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	3600000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	677459.97
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.559844112333

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2030-10-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ROCKT 2019-1A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Rockford Tower CLO 2019-1, Ltd.
d. CUSIP (if any).	77342NAC8

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG7616GAB44

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	4500000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2168263.52
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.791824785837

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-04-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  22.3
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	SNDPT 2013-3RX SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300HOEGQTNS4MTZ12
c. Title of the issue or description of the investment.	Sound Point CLO IV-R, Ltd.
d. CUSIP (if any).	83608MAE3

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG82832AC34

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	4000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0
Exchange rate.	
Percentage value compared to net assets of the Fund.	0

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-04-18

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  0
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]  Yes  No

ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.



v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	SNDPT 2023-36 A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Sound Point CLO 36, Ltd.
d. CUSIP (if any).	835939AA7

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG82931AA77

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	2500000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2541338.53
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.100129124183

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
--	---

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

JERSEY

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2030-07-26

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable
- ii. Annualized rate. 14.08921
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	STCR 2022-1A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Steele Creek CLO 2022-1, Ltd.
d. CUSIP (if any).	85816HAC1

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG8465KAB55

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	5000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2775632.27
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.293746425137

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?  Yes  No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2035-04-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  15.92
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

- |   |                               |
|---|-------------------------------|
| a. Name of issuer (if any).   | STCR 2022-1A SUB              |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A                           |
| c. Title of the issue or description of the investment.   | Steele Creek CLO 2022-1, Ltd. |
| d. CUSIP (if any).  | N/A                           |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN N/A

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	0
Units	Other units
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	118364.84
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.097815165051

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.



### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-04-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  15.92
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

- a. Name of issuer (if any). TRNTS 2018-8A  
SUB
- b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. N/A
- c. Title of the issue or description of the investment. Trinitas CLO VIII,  
Ltd.
- d. CUSIP (if any). 89641FAC8

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG90627AB94

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance 2800000  
Units Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated. United States  
Dollar

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. 460954.61

Exchange rate.

Percentage value compared to net assets of the Fund. 0.380926897365

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2117-07-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	TRNTS 2022-20A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Trinitas CLO XX, Ltd.
d. CUSIP (if any).	89640GAA1

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG9062KAA28

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	6000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	6045355.4
Exchange rate.	
Percentage value compared to net assets of the Fund.	4.995803113873

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
--	---

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
--	----------------

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-07-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Variable  Fixed  Floating  None  Variable
- ii. Annualized rate. 13.43201  13.43201  13.43201  13.43201
- c. Currently in default? [Y/N]  Yes  No  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No



# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	VIBR 2018-10X SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Vibrant CLO X Ltd.
d. CUSIP (if any).	92558LAC0

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG93804AB10

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	8000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0
Exchange rate.	
Percentage value compared to net assets of the Fund.	0

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-10-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	VIBR 2021-15X SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Vibrant CLO XV, Ltd.
d. CUSIP (if any).	92559FAE8

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG94706AC57

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	4000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2537446.85
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.096913090422

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2035-01-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  26.32
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

- |   |                        |
|---|------------------------|
| a. Name of issuer (if any).   | VIBRANT CLO XIII, LTD  |
| b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. | N/A                    |
| c. Title of the issue or description of the investment.   | Vibrant CLO XIII, Ltd. |
| d. CUSIP (if any).  | 92557CAC1              |

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG9462CAB49

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	5000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3051767.95
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.521941361367

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  14.8
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other



identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	VOYA 2017-4A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Voya CLO 2017-4, Ltd.
d. CUSIP (if any).	92916UAB9

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG94020AB32

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	43968.0399999999
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.036334616678

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2030-10-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	WINDR 2014-3A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900ZK5ODN8CA7YX85
c. Title of the issue or description of the investment.	THL Credit Wind River 2014-3 CLO Ltd.
d. CUSIP (if any).	88432JAA9

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG8829QAA51

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	2778000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	130562.37
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.107895045277

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-10-22

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	WINDR 2015-1A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Wind River 2015-1 CLO, Ltd.
d. CUSIP (if any).	87246LAA2

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG8828TAA00

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	2600000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	289362.79
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.239125647984

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the



country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

### Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2030-10-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other

identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	WPARK 2015-1X SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Webster Park CLO, Ltd.
d. CUSIP (if any).	948210AC3

At least one of the following other identifiers:

Identifier. ISIN  
ISIN USG95136AB63

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	3363000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	600034.12
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.495860396417

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN  
ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2027-01-20

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0  Yes  No
- ii. Annualized rate.  Yes  No
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).  
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ZCLO3 2015-3A INC
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300SYHU0CNKIXQ691
c. Title of the issue or description of the investment.	Zais CLO 3, Limited
d. CUSIP (if any).	98887KAA5

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG98852AA78

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1038255
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	32599.8200000001
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.026940067455

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

**Item C.6. Is the investment a Restricted Security?**

Is the investment a Restricted Security?  Yes  No

**Item C.7.**

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

**Item C.9. For debt securities**

For debt securities, also provide:

a. Maturity date. 2031-07-15

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None  0

ii. Annualized rate.

c. Currently in default? [Y/N]  Yes  No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]  Yes  No

ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Repurchase  
 Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No



# NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ZCLO3 2015-3A SUB
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300SYHU0CNKIXQ691
c. Title of the issue or description of the investment.	Zais CLO 3, Limited
d. CUSIP (if any).	98887JAE0

At least one of the following other identifiers:

Identifier. ISIN	
ISIN	USG98854AC90

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1761745
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	55316.450000001
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.045712795174

## Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.  Long  Short  N/A

## Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

CAYMAN ISLANDS

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?  Yes  No

### Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

**Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

**Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).**

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  1  2  3  N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2031-07-15

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  None
- ii. Annualized rate.  0
- c. Currently in default? [Y/N]  Yes  No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  Yes  No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  Yes  No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N]  Yes  No
- ii. Contingent convertible? [Y/N]  Yes  No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).

**Item C.10. For repurchase and reverse repurchase agreements, also provide:**

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  Repurchase  Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Yes  No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?  Yes  No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

**Item C.11. For derivatives, also provide:**

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  Yes  No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  No

c. Is any portion of this investment on loan by the Fund?  Yes  No

## **NPORT-P: Part E: Explanatory Notes (if any)**

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

Note Item C.4.a

Explanatory Notes Investment Type Name: All investments for which Asset Type is marked 'Other' are collateralized loan obligation ('CLO') subordinated/residual tranche securities ('CLO Equity'), CLO loan accumulation facilities ('CLO Warehouse') or other CLO equity-related investments.

Note Item C.4.b

Explanatory Notes Issuer Type Name: All investments are collateralized loan obligation ('CLO') subordinated/residual tranche securities ('CLO Equity'), mezzanine debt securities ('CLO Debt'), CLO loan accumulation facilities ('CLO Warehouse') or other CLO equity-related investments.

## **NPORT-P: Signatures**

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant: OFS Credit Company, Inc.

By (Signature): /s/ Bilal Rashid

Name: Bilal Rashid

Title: President

Date: 2024-09-13

**OFS Credit Company, Inc.**  
**Schedule of Investments**  
**As of July 31, 2024**  
**(Unaudited)**

<b>Company and Investment<sup>(1)(2)</sup></b>	<b>Interest Rate /Effective Yield<sup>(3)</sup></b>	<b>Spread Above Index<sup>(4)</sup></b>	<b>Initial Acquisition Date</b>	<b>Maturity</b>	<b>Principal Amount</b>	<b>Amortized Cost</b>	<b>Fair Value<sup>(5)</sup></b>	<b>Percent of Net Assets</b>
<b>CLO Debt Securities</b>								
Atlas Senior Loan Fund XX, Ltd.								
<i>Mezzanine Debt - Class E</i>	14.71%	(SOFR + 9.43%)	10/13/2022	10/19/2035	\$ 2,000,000	\$ 1,887,917	\$ 2,002,785	1.7%
Atlas Senior Loan Fund XXI, Ltd.								
<i>Mezzanine Debt - Class E</i>	14.32%	(SOFR + 9.04%)	7/20/2023	7/20/2035	1,450,000	1,352,250	1,475,394	1.2%
Birch Grove CLO 5, Ltd.								
<i>Mezzanine Debt - Class E</i>	13.93%	(SOFR + 8.65%)	4/28/2023	4/20/2035	3,000,000	2,933,979	3,006,834	2.5%
Birch Grove CLO 6, Ltd.								
<i>Mezzanine Debt - Class E</i>	14.21%	(SOFR + 8.93%)	7/7/2023	7/7/2035	2,500,000	2,438,299	2,539,705	2.1%
Brightwood Capital MM CLO 2023-1, Ltd.								
<i>Mezzanine Debt - Class D</i>	11.76%	(SOFR + 6.46%)	9/28/2023	10/15/2035	807,080	786,243	819,848	0.7%
<i>Mezzanine Debt - Class E</i>	15.66%	(SOFR + 10.36%)	9/28/2023	10/15/2035	1,882,451	1,720,453	1,927,668	1.6%
					2,689,531	2,506,696	2,747,516	2.3%
Elevation CLO 2023-17, Ltd.								
<i>Mezzanine Debt - Class E</i>	13.44%	(SOFR + 8.16%)	11/16/2023	10/20/2036	2,000,000	1,892,280	2,029,358	1.7%
Empower CLO 2023-2, Ltd.								
<i>Mezzanine Debt - Class E</i>	13.55%	(SOFR + 8.25%)	8/22/2023	7/15/2036	2,000,000	2,000,000	2,021,753	1.7%
Fortress Credit BSL X Limited								
<i>Mezzanine Debt - Class E</i>	12.48%	(SOFR + 6.94%)	8/1/2023	7/23/2032	2,500,000	2,309,128	2,500,465	2.1%
Fortress Credit Opportunities VII CLO Limited								
<i>Mezzanine Debt - Class E</i>	12.68%	(SOFR + 7.14%)	8/1/2023	4/20/2033	3,750,000	3,421,039	3,750,926	3.1%

**OFS Credit Company, Inc.**  
**Schedule of Investments**  
**As of July 31, 2024**  
**(Unaudited)**

<b>Company and Investment<sup>(1)(2)</sup></b>	<b>Interest Rate /Effective Yield<sup>(3)</sup></b>	<b>Spread Above Index<sup>(4)</sup></b>	<b>Initial Acquisition Date</b>	<b>Maturity</b>	<b>Principal Amount</b>	<b>Amortized Cost</b>	<b>Fair Value<sup>(5)</sup></b>	<b>Percent of Net Assets</b>
Gallatin CLO X 2023-1, Ltd.								
<i>Mezzanine Debt - Class E</i>	13.52%	(SOFR + 8.22%)	9/7/2023	10/14/2035	\$ 4,000,000	\$ 3,806,972	\$ 4,030,204	3.3%
Sound Point CLO 36, Ltd.								
<i>Mezzanine Debt - Class E</i>	14.09%	(SOFR + 8.81%)	8/9/2023	7/26/2030	2,500,000	2,360,377	2,541,339	2.1%
Trinitas CLO XX, Ltd.								
<i>Mezzanine Debt - Class E</i>	13.43%	(SOFR + 8.15%)	8/3/2023	7/20/2035	6,000,000	5,862,336	6,045,355	5.0%
<b>Total CLO Debt Securities</b>					<b>\$34,389,531</b>	<b>\$32,771,273</b>	<b>\$34,691,634</b>	<b>28.8%</b>
<b>CLO Equity Securities<sup>(6)</sup></b>								
Allegro CLO 2021-2, Ltd.								
<i>Subordinated Notes</i>	17.11%		8/23/2021	10/15/2034	\$ 5,000,000	\$ 3,739,188	\$ 3,013,273	2.6%
Allegro CLO XV, Ltd.								
<i>Subordinated Notes</i>	19.84%		6/10/2022	7/20/2035	4,640,000	3,232,051	3,043,958	2.6%
Allegro CLO XVI, Ltd.								
<i>Subordinated Notes</i>	20.13%		4/11/2024	4/25/2037	6,490,084	5,016,624	5,016,625	4.2%
Anchorage Capital CLO 1-R Ltd.								
<i>Subordinated Notes<sup>(7)(10)</sup></i>	0.00%		10/5/2018	4/13/2031	2,100,000	249,558	160,230	0.1%
Apex Credit CLO 2020 Ltd.								
<i>Subordinated Notes</i>	17.92%		11/16/2020	10/20/2031	6,170,000	5,340,718	4,460,256	3.7%
Apex Credit CLO 2021 Ltd.								
<i>Subordinated Notes</i>	20.93%		5/28/2021	7/18/2034	7,140,000	5,234,682	4,472,017	3.7%

**OFS Credit Company, Inc.**  
**Schedule of Investments**  
**As of July 31, 2024**  
**(Unaudited)**

<b>Company and Investment<sup>(1)(2)</sup></b>	<b>Interest Rate /Effective Yield<sup>(3)</sup></b>	<b>Spread Above Index<sup>(4)</sup></b>	<b>Initial Acquisition Date</b>	<b>Maturity</b>	<b>Principal Amount</b>	<b>Amortized Cost</b>	<b>Fair Value<sup>(5)</sup></b>	<b>Percent of Net Assets</b>
<b>Apex Credit CLO 2022-1 Ltd.</b>								
<i>Subordinated Notes</i>	13.10%		4/28/2022	4/22/2033	\$ 8,833,176	\$ 7,171,896	\$ 5,241,151	4.3%
<b>Apex Credit CLO 2024-1, Ltd.</b>								
<i>Subordinated Notes</i>	29.55%		3/7/2024	4/20/2036	3,600,000	2,398,306	3,020,406	2.5%
<b>Atlas Senior Loan Fund X Ltd.</b>								
<i>Subordinated Notes<sup>(7)(8)</sup></i>	0.00%		10/5/2018	1/15/2031	5,000,000	2,033,362	230,550	0.2%
<b>Atlas Senior Loan Fund XVII Ltd.</b>								
<i>Subordinated Notes</i>	19.10%		9/20/2021	10/20/2034	6,000,000	4,412,725	3,162,105	2.6%
<b>Battalion CLO IX Ltd.</b>								
<i>Subordinated Notes - Income<sup>(7)</sup></i>	0.00%		10/10/2018	7/15/2031	1,079,022	516,751	219,481	0.2%
<i>Subordinated Notes<sup>(7)</sup></i>	0.00%		10/10/2018	7/15/2031	1,770,978	848,107	360,230	0.3%
					2,850,000	1,364,858	579,711	0.5%
<b>Battalion CLO XI Ltd.</b>								
<i>Subordinated Notes</i>	7.40%		3/20/2019	10/24/2029	5,000,000	3,499,341	2,240,841	1.9%
<b>Battalion CLO XV Ltd.</b>								
<i>Subordinated Notes</i>	31.04%		5/4/2023	1/17/2033	3,500,000	1,742,255	1,740,704	1.4%
<i>Subordinated Notes</i>	31.04%		5/4/2023	1/17/2033	3,500,000	1,742,255	1,740,704	1.4%
					7,000,000	3,484,510	3,481,408	2.8%
<b>Battalion CLO XIX Ltd.</b>								
<i>Subordinated Notes</i>	16.63%		3/16/2021	4/15/2034	5,000,000	2,779,454	2,206,313	1.8%
<b>Bridge Street CLO III Ltd.</b>								
<i>Subordinated Notes</i>	20.80%		12/28/2022	10/20/2034	6,900,000	3,923,374	5,057,595	4.2%
<b>Brightwood Capital MM CLO 2023-1, Ltd.</b>								
<i>Subordinated Notes</i>	13.26%		9/28/2023	10/15/2035	4,847,312	4,274,619	3,912,990	3.2%

**OFS Credit Company, Inc.**  
**Schedule of Investments**  
**As of July 31, 2024**  
**(Unaudited)**

<b>Company and Investment<sup>(1)(2)</sup></b>	<b>Interest Rate /Effective Yield<sup>(3)</sup></b>	<b>Spread Above Index<sup>(4)</sup></b>	<b>Initial Acquisition Date</b>	<b>Maturity</b>	<b>Principal Amount</b>	<b>Amortized Cost</b>	<b>Fair Value<sup>(5)</sup></b>	<b>Percent of Net Assets</b>
Crown Point CLO 4 Ltd.								
<i>Subordinated Notes<sup>(7)</sup></i>	0.00%		3/22/2019	4/20/2031	\$ 5,000,000	\$ 2,397,911	\$ 1,248,925	1.0%
Dryden 38 Senior Loan Fund								
<i>Subordinated Notes<sup>(7)</sup></i>	0.00%		10/5/2018	7/15/2030	2,600,000	1,182,266	532,895	0.4%
Dryden 76 CLO, Ltd.								
<i>Subordinated Notes</i>	9.26%		9/27/2019	10/20/2032	2,250,000	1,880,905	1,253,124	1.0%
Dryden 87 CLO, Ltd.								
<i>Subordinated Notes</i>	13.56%		6/2/2021	5/20/2034	5,000,000	4,149,302	2,975,589	2.5%
Dryden 95 CLO, Ltd.								
<i>Subordinated Notes</i>	14.00%		7/29/2021	8/20/2034	6,000,000	4,724,353	3,386,880	2.8%
Dryden 98 CLO, Ltd.								
<i>Subordinated Notes</i>	13.62%		3/17/2022	4/20/2035	5,500,000	4,295,249	3,406,343	2.8%
Elevation CLO 2017-8, Ltd.								
<i>Subordinated Notes<sup>(7)(8)</sup></i>	0.00%		10/5/2018	10/25/2030	2,000,000	635,841	58,673	—%
Elevation CLO 2021-12, Ltd.								
<i>Subordinated Notes</i>	9.09%		5/26/2021	4/20/2032	4,810,737	2,873,584	1,887,289	1.6%
Elevation CLO 2021-13, Ltd.								
<i>Subordinated Notes</i>	3.92%		6/9/2021	7/15/2034	6,026,765	4,300,223	2,418,179	2.0%
Elevation CLO 2021-14, Ltd.								
<i>Subordinated Notes</i>	5.26%		10/29/2021	10/20/2034	7,237,500	5,547,725	3,201,792	2.6%

**OFS Credit Company, Inc.**  
**Schedule of Investments**  
**As of July 31, 2024**  
**(Unaudited)**

<b>Company and Investment<sup>(1)(2)</sup></b>	<b>Interest Rate /Effective Yield<sup>(3)</sup></b>	<b>Spread Above Index<sup>(4)</sup></b>	<b>Initial Acquisition Date</b>	<b>Maturity</b>	<b>Principal Amount</b>	<b>Amortized Cost</b>	<b>Fair Value<sup>(5)</sup></b>	<b>Percent of Net Assets</b>
Elevation CLO 2021-15, Ltd.								
<i>Subordinated Notes</i>	2.68%		12/23/2021	1/5/2035	\$ 9,000,000	\$ 6,142,568	\$ 3,087,235	2.6%
Empower CLO 2023-3, Ltd.								
<i>Subordinated Notes</i>	14.56%		12/21/2023	1/20/2037	10,675,000	7,228,679	7,162,343	5.9%
Empower CLO 2024-1, Ltd.								
<i>Subordinated Notes</i>	15.07%		3/20/2024	4/25/2037	5,024,000	4,115,189	4,115,189	3.4%
Empower CLO 2024-2, Ltd.								
<i>Subordinated Notes</i>	15.16%		6/26/2024	7/15/2037	1,350,000	1,141,812	1,141,812	0.9%
Flatiron CLO 18 Ltd.								
<i>Subordinated Notes</i>	5.62%		10/5/2018	4/17/2031	4,500,000	2,680,309	2,084,079	1.7%
Halcyon Loan Advisors Funding 2018-1 Ltd.								
<i>Subordinated Notes</i>	5.99%		3/20/2019	7/20/2031	3,000,000	1,532,562	731,236	0.6%
HarbourView CLO VII-R, Ltd.								
<i>Subordinated Notes<sup>(7)(8)</sup></i>	0.00%		10/5/2018	11/18/2026	3,100,000	1,886,533	—	—%
Invesco CLO 2021-2, Ltd.								
<i>Subordinated Notes</i>	27.28%		5/24/2024	7/15/2034	6,000,000	3,038,291	3,018,513	2.5%
Invesco U.S. CLO 2023-1, Ltd.								
<i>Subordinated Notes</i>	18.64%		5/31/2024	4/22/2037	5,000,000	3,674,372	3,685,420	3.0%
Jamestown CLO XVI, Ltd.								
<i>Subordinated Notes</i>	14.87%		7/29/2021	7/25/2034	3,500,000	2,526,461	2,014,733	1.7%



**OFS Credit Company, Inc.**  
**Schedule of Investments**  
**As of July 31, 2024**  
**(Unaudited)**

<b>Company and Investment<sup>(1)(2)</sup></b>	<b>Interest Rate /Effective Yield<sup>(3)</sup></b>	<b>Spread Above Index<sup>(4)</sup></b>	<b>Initial Acquisition Date</b>	<b>Maturity</b>	<b>Principal Amount</b>	<b>Amortized Cost</b>	<b>Fair Value<sup>(5)</sup></b>	<b>Percent of Net Assets</b>
LCM 31 Ltd.								
<i>Subordinated Notes</i>	18.11%		12/18/2020	1/20/2032	\$ 1,350,000	\$ 907,129	\$ 723,377	0.6%
Madison Park Funding XXIII, Ltd.								
<i>Subordinated Notes</i>	11.33%		10/5/2018	7/27/2047	4,000,000	1,962,939	1,785,218	1.5%
Madison Park Funding XXIX, Ltd.								
<i>Subordinated Notes</i>	8.09%		12/22/2020	10/18/2047	1,000,000	532,330	453,550	0.4%
Marble Point CLO X Ltd.								
<i>Subordinated Notes<sup>(7)</sup></i>	0.00%		10/5/2018	10/15/2030	7,000,000	2,821,711	482,803	0.4%
Marble Point CLO XX Ltd.								
<i>Subordinated Notes</i>	12.64%		4/9/2021	4/23/2051	5,125,000	3,694,510	2,581,297	2.1%
Marble Point CLO XXI Ltd.								
<i>Subordinated Notes</i>	12.93%		8/24/2021	10/17/2051	5,250,000	3,836,108	2,778,044	2.3%
Marble Point CLO XXIII Ltd.								
<i>Subordinated Notes</i>	14.39%		12/3/2021	1/22/2052	1,750,000	1,356,521	1,014,150	0.8%
MidOcean Credit CLO VII Ltd.								
<i>Subordinated Notes - Income<sup>(7)(8)</sup></i>	0.00%		3/20/2019	7/15/2029	3,275,000	1,047,083	—	—%
MidOcean Credit CLO VIII Ltd.								
<i>Subordinated Notes - Income<sup>(7)</sup></i>	0.00%		1/14/2019	2/20/2031	3,225,000	1,571,656	422,922	0.3%
MidOcean Credit CLO IX Ltd.								
<i>Subordinated Notes - Income<sup>(7)</sup></i>	0.00%		11/21/2018	7/20/2031	3,000,000	1,471,083	253,784	0.2%

**OFS Credit Company, Inc.**  
**Schedule of Investments**  
**As of July 31, 2024**  
**(Unaudited)**

<b>Company and Investment<sup>(1)(2)</sup></b>	<b>Interest Rate /Effective Yield<sup>(3)</sup></b>	<b>Spread Above Index<sup>(4)</sup></b>	<b>Initial Acquisition Date</b>	<b>Maturity</b>	<b>Principal Amount</b>	<b>Amortized Cost</b>	<b>Fair Value<sup>(5)</sup></b>	<b>Percent of Net Assets</b>
Niagara Park CLO, Ltd. <i>Subordinated Notes</i>	11.32%		11/8/2019	7/17/2032	\$ 4,500,000	\$ 3,129,360	\$ 2,559,660	2.1%
Octagon Investment Partners 39, Ltd. <i>Subordinated Notes<sup>(7)</sup></i>	0.00%		2/27/2020	10/20/2030	3,600,000	1,600,048	677,460	0.6%
Rockford Tower CLO 2019-1, Ltd. <i>Subordinated Notes</i>	22.30%		8/25/2023	4/20/2034	4,500,000	2,538,580	2,168,264	1.8%
Sound Point CLO IV-R, Ltd. <i>Subordinated Notes<sup>(7)(8)</sup></i>	0.00%		11/2/2018	4/18/2031	4,000,000	599,847	—	—%
Steele Creek CLO 2022-1, Ltd. <i>Subordinated Notes</i>	15.92%		3/28/2022	4/15/2035	5,000,000	3,390,010	2,775,632	2.3%
THL Credit Wind River 2014-3 CLO Ltd. <i>Subordinated Notes<sup>(7)(8)</sup></i>	0.00%		10/10/2018	10/22/2031	2,778,000	1,099,947	130,562	0.1%
Trinitas CLO VIII, Ltd. <i>Subordinated Notes<sup>(7)</sup></i>	0.00%		4/28/2021	7/20/2117	2,800,000	1,333,265	460,955	0.4%
Vibrant CLO X, Ltd. <i>Subordinated Notes<sup>(7)(10)</sup></i>	0.00%		5/23/2019	10/20/2031	8,000,000	2,720,176	—	—%
Vibrant CLO XIII, Ltd. <i>Subordinated Notes</i>	14.80%		6/3/2021	7/15/2034	5,000,000	3,862,495	3,051,768	2.5%
Vibrant CLO XV, Ltd. <i>Subordinated Notes</i>	26.32%		8/21/2023	1/20/2035	4,000,000	2,501,412	2,537,447	2.1%

**OFS Credit Company, Inc.**  
**Schedule of Investments**  
**As of July 31, 2024**  
**(Unaudited)**

<b>Company and Investment<sup>(1)(2)</sup></b>	<b>Interest Rate /Effective Yield<sup>(3)</sup></b>	<b>Spread Above Index<sup>(4)</sup></b>	<b>Initial Acquisition Date</b>	<b>Maturity</b>	<b>Principal Amount</b>	<b>Amortized Cost</b>	<b>Fair Value<sup>(5)</sup></b>	<b>Percent of Net Assets</b>
Voya CLO 2017-4, Ltd.								
<i>Subordinated Notes<sup>(7)</sup></i> <i>(10)</i>	0.00%		10/5/2018	10/15/2030	\$ 1,000,000	\$ 326,423	\$ 43,968	—%
Wind River 2015-1 CLO, Ltd.								
<i>Subordinated Notes<sup>(7)</sup></i>	0.00%		4/28/2021	10/20/2030	2,600,000	963,671	289,363	0.2%
Webster Park CLO, Ltd.								
<i>Subordinated Notes<sup>(7)</sup></i> <i>(10)</i>	0.00%		4/23/2021	1/20/2027	3,363,000	1,436,291	600,034	0.5%
Zais CLO 3, Limited								
<i>Subordinated Notes - Income<sup>(7)(8)</sup></i>	0.00%		10/10/2018	7/15/2031	1,038,255	491,947	32,600	—%
<i>Subordinated Notes<sup>(7)</sup></i> <i>(8)</i>	0.00%		10/10/2018	7/15/2031	1,761,745	834,659	55,316	—%
					<u>2,800,000</u>	<u>1,326,606</u>	<u>87,916</u>	<u>—%</u>
<b>Total CLO Equity Securities</b>					<b><u>\$273,060,574</u></b>	<b><u>\$170,138,602</u></b>	<b><u>\$122,587,852</u></b>	<b><u>101.1%</u></b>
<b>Loan Accumulation Facilities<sup>(11)</sup></b>								
Allegro CLO XVII, Ltd.								
<i>Loan Accumulation Facility</i>	17.50%		5/15/2024	5/15/2025	\$ 2,500,000	\$ 2,500,000	\$ 2,500,000	2.1%
<b>Total Loan Accumulation Facilities</b>					<b><u>\$ 2,500,000</u></b>	<b><u>\$ 2,500,000</u></b>	<b><u>\$ 2,500,000</u></b>	<b><u>2.1%</u></b>
<b>Other CLO equity-related investments</b>								
<i>CLO other<sup>(9)</sup></i>	16.98%					\$ 1,123,430	\$ 1,332,522	1.1%
<b>Total Investments</b>					<b><u>\$309,950,105</u></b>	<b><u>\$206,533,305</u></b>	<b><u>\$161,112,008</u></b>	<b><u>133.1%</u></b>

(1) These investments are generally subject to certain limitations on resale, and may be deemed to be “restricted securities” under the Securities Act of 1933, as amended.

(2) OFS Credit Company, Inc. (the “Company”) does not “control” and is not an “affiliate” of any of its portfolio investments, each as defined in the Investment Company Act of 1940, as amended (the “1940 Act”). In general, under the 1940 Act, the Company would be presumed to “control” a portfolio investment if it owned 25% or more of its voting securities and would be an “affiliate” of a portfolio investment if the Company owned 5% or more of its voting securities.

**OFS Credit Company, Inc.**  
**Schedule of Investments**  
**As of July 31, 2024**  
**(Unaudited)**

- (3) The rate disclosed on collateralized loan obligation (“CLO”) equity securities is the estimated effective yield, generally established at purchase, and reevaluated upon the receipt of the initial distribution and each subsequent quarter thereafter. The estimated effective yield is based upon projected amounts and timing of future distributions and the projected amounts and timing of terminal principal payments at the time of estimation. The estimated effective yield and investment cost may ultimately not be realized. Projected cash flows, including the amounts and timing of terminal principal payments, which generally are projected to occur prior to the contractual maturity date, were utilized in deriving the effective yield of the investments. The rates disclosed on CLO debt securities reflect the contractual interest rate, and exclude yield related to accretion of discounts. The rate disclosed on Loan Accumulation Facilities (as defined in footnote 11) represents the estimated yield to be earned on the investment through estimated redemption. As of July 31, 2024, the Company’s weighted-average effective yield on its total investments, based on current amortized cost, was 12.71% (excludes discount accretion on CLO debt investments). When excluding optionally redeemed CLOs, the weighted average effective yield on total investments, based on current amortized cost, was 13.01%.
- (4) CLO debt securities bear interest at a rate determined by reference to three-month Secured Overnight Financing Rate (“SOFR”) which resets quarterly. The rate provided for each CLO debt security is as of July 31, 2024.
- (5) The fair value of all investments was determined in good faith by OFS Capital Management, LLC using significant, unobservable inputs.
- (6) Subordinated notes and income notes are considered CLO equity securities. CLO equity securities are entitled to recurring distributions, which are generally equal to the residual cash flow payments made by underlying securities less contractual payments to debt holders and fund expenses, subject to compliance with coverage tests and other provisions of the respective CLO indenture, as applicable.
- (7) As of July 31, 2024, the effective accretable yield has been estimated to be 0%, as the aggregate amount of projected distributions, including projected distributions related to liquidation of the underlying portfolio upon the security’s anticipated redemption, is equal to or less than current amortized cost. Projected distributions are monitored and re-evaluated quarterly. All actual distributions received will be recognized as reductions to amortized cost until such time, if and when occurring, a future aggregate amount of then-projected distributions exceeds the security’s then-current amortized cost.
- (8) Non-income producing.
- (9) Fair value represents discounted cash flows associated with fees earned from CLO equity-related investments.
- (10) As of July 31, 2024, the investment has been optionally redeemed and is in the process of liquidating. Remaining residual distributions are anticipated to be recognized as a return of capital.
- (11) “Loan Accumulation Facilities” are financing structures intended to aggregate loans that are expected to form part of the portfolio of a future CLO. Investments in Loan Accumulation Facilities generally earn returns equal to the actual income earned on facility assets less costs and fees incurred on senior financing and manager costs. Income and return of capital distributions from investments in Loan Accumulation Facilities are generally received upon the earlier of the closing of the CLO securitization or liquidation of the underlying portfolio.