

Submission Data File

General Information	
Submission Type	NPORT-P
Name*	Jeff Klearman
Phone*	1-646-876-5143
E-mail*	jeff.klearman@graniteshares.com
File Number	
CIK*	0001689873
CCC*	*****
Investment Company Type*	Form N-1A Filer (Mutual Fund)
Confidential*	false
Confirming Copy	No
Notify via Filing Website	No
Return Copy	Yes
(End General Information)	

Document Information	
	1
Document Name 1	partf.htm
Document Type 1	NPORT-EX
Description 1	
(End Document Information)	

Series/Classes	
Series LEI*	549300T81ZQ2D4Q11D15
Series ID	S000059908
Class ID 1	C000195944
(End Series/Classes)	

Form NPORT-P

UNITED STATES
SECURITIES AND EXCHANGE
COMMISSION
Washington, D.C. 20549

FORM NPORT
MONTHLY PORTFOLIO INVESTMENTS
REPORT

N-PORT-P: Filer Information

Confidential

Filer CIK:

0001689873

Filer CCC:

\$h6jhhj

Filer Investment Company Type

Form N-1A Filer (Mutual Fund)

Is this a LIVE or TEST Filing?

LIVE

Would you like a Return Copy?

X

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

Submission Contact Information

Name

Jeff Klearman

Phone

1-646-876-5143

E-mail Address

jeff.klearman@graniteshares.com

Notification Information

Notify via Filing Website only?

Series ID

S000059908

Class (Contract) ID

C000195944

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant

GraniteShares ETF Trust

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

811-23214

c. CIK number of Registrant

0001689873

d. LEI of Registrant

549300ODHHSS5JB0RB94

e. Address and telephone number of Registrant.

Street Address 1

205 Hudson Street 7th floor

Street Address 2

City

New York

State, if applicable

NEW YORK

Foreign country, if applicable

UNITED STATES OF AMERICA

Zip / Postal code

10013

Telephone number

1-646-876-5143

Item A.2. Information about the Series.

a. Name of Series.

GraniteShares HIPS US High Income
ETF

b. EDGAR series identifier (if any).

S000059908

c. LEI of Series.

549300T81ZQ2D4QI1D15

Item A.3. Reporting period.

a. Date of fiscal year-end.

2022-06-30

a. Date as of which information is reported.

2022-03-31

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.

75089895.41

b. Total liabilities.

43955.29

c. Net assets.

75045940.12

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.	0
f. Cash and cash equivalents not reported in Parts C and D.	0

Item B.3. Portfolio level risk metrics.

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

Currency Metric: 1	
ISO Currency code	United States Dollar

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

Maturity period.	3 month.	0
Maturity period.	1 year.	0
Maturity period.	5 years.	0
Maturity period.	10 years.	0
Maturity period.	30 years.	0

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

Maturity period.	3 month.	0
Maturity period.	1 year.	0
Maturity period.	5 years.	0
Maturity period.	10 years.	0
Maturity period.	30 years.	0

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

Investment Grade.

Maturity period.	3 month.	0
Maturity period.	1 year.	0
Maturity period.	5 years.	0
Maturity period.	10 years.	0
Maturity period.	30 years.	0

Non-Investment Grade.

Maturity period.	3 month.	0
Maturity period.	1 year.	0
Maturity period.	5 years.	0
Maturity period.	10 years.	0
Maturity period.	30 years.	0

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:
 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:

b. Did any securities lending counterparty provide any non-cash collateral?	Yes	<input checked="" type="checkbox"/> No
If yes, unless the non-cash collateral is included in the Schedule of Portfolio Investments in Part C, provide the following information for each category of non-cash collateral received for loaned securities:		

Item B.5. Return information.

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

Monthly Total Return Record: 1

Monthly total returns of the Fund for each of the preceding three months	Month 1.	-0.0190
Monthly total returns of the Fund for each of the preceding three months	Month 2.	-0.0137
Monthly total returns of the Fund for each of the preceding three months	Month 3.	0.0211
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.		C000195944

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.

Asset category.		Commodity Contracts
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Forwards
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
	Month 3.	

Monthly net change in unrealized appreciation (or depreciation)

Instrument type.

Futures

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Options

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Swaptions

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Swaps

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Asset category.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Futures
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Swaps
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Asset category.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Futures
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Swaps
Monthly net realized gain(loss)	Month 1.	<input type="text"/>

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Asset category.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Futures
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>

Instrument type.

Swaps

Monthly net realized gain(loss) Month 1.

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

Monthly net realized gain(loss) Month 2.

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

Monthly net realized gain(loss) Month 3.

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

Instrument type.

Warrants

Monthly net realized gain(loss) Month 1.

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

Monthly net realized gain(loss) Month 2.

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

Monthly net realized gain(loss) Month 3.

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

Instrument type.

Other

Monthly net realized gain(loss) Month 1.

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

Monthly net realized gain(loss) Month 2.

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

Monthly net realized gain(loss) Month 3.

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

Asset category.

Interest Rate Contracts

Monthly net realized gain(loss) Month 1.

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

Monthly net realized gain(loss) Month 2.

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

Monthly net realized gain(loss) Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Swaps
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Warrants
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Other
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Asset category.		Other Contracts
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)

Month 2.

Monthly net change in unrealized appreciation (or depreciation)

Month 2.

Monthly net realized gain(loss)

Month 3.

Monthly net change in unrealized appreciation (or depreciation)

Month 3.

Instrument type.

Monthly net realized gain(loss)

Month 1.

Monthly net change in unrealized appreciation (or depreciation)

Month 1.

Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Swaps
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Warrants
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>
Instrument type.		Other
Monthly net realized gain(loss)	Month 1.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	<input type="text"/>
Monthly net realized gain(loss)	Month 2.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	<input type="text"/>
Monthly net realized gain(loss)	Month 3.	<input type="text"/>
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	<input type="text"/>

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.	-1710783.59
Month 2		
Monthly net realized gain(loss)	Month 2.	-7769.58
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	-1288911.19
Month 3		
Monthly net realized gain(loss)	Month 3.	1959203.06
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-1363829.69

Item B.6. Flow information.

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

Month 1.

- a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). 3605646.66
- b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. 0
- c. Total net asset value of shares redeemed or repurchased, including exchanges. 0

Month 2.

- a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). 1522166.12
- b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. 0
- c. Total net asset value of shares redeemed or repurchased, including exchanges. 0

Month 3.

- a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). -0
- b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. 0
- 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	Moderately Liquid Investments
Percentage of the Fund's Highly Liquid Investments that are segregated or pledged to cover the Fund's derivatives transactions.	
Classification	Less Liquid Investments
Percentage of the Fund's Highly Liquid Investments that are segregated or pledged to cover the Fund's derivatives transactions.	
Classification	Illiquid Investments
Percentage of the Fund's Highly Liquid Investments that are segregated or pledged to cover the Fund's derivatives transactions.	

Item B.9. Derivatives Exposure for Limited Derivatives Users.

Derivatives Exposure for limited derivatives users. If the Fund is excepted from the rule 18f-4 [17 CFR 270.18f-4] program requirement and limit on fund leverage risk under rule 18f-4(c)(4) [17 CFR 270.18f-4(c)(4)], provide the following information:

a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value.	
b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.	
c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.	
d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund's derivatives exposure exceeded 10 percent of its net assets during the reporting period.	

Item B.10. VaR information.

VaR information. For Funds subject to the limit on fund leverage risk described in rule 18f-4(c)(2) [17 CFR 270.18f-4(c)(2)], provide the following information, as determined in accordance with the requirement under rule 18f-4(c)(2)(ii) to determine the fund's compliance with the applicable VaR test at least once each business day:

a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value.	
b. For Funds that were subject to the Relative VaR Test during the reporting period, provide:	
i. As applicable, the name of the Fund's Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund's Securities Portfolio.	
ii. As applicable, the index identifier for the Fund's Designated Index.	
iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaR of the Fund's Designated Reference Portfolio.	
c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR	

calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	AGNC INVT CORP
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	5TRACI5HRMELWV32OF39
c. Title of the issue or description of the investment.	AGNC
d. CUSIP (if any).	00123Q104
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US00123Q1040
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	49853
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	653074.30
d. Percentage value compared to net assets of the Fund.	0.8702

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset 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).	Equity-common
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If "other," provide a brief description.

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).

Corporate

If "other," provide a brief description.

Item C.5. Country of investment or issuer.

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

US

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

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

Percentage.

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N]

Yes No

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

Yes No

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

Yes No

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

f. For convertible securities, also provide:

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

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

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

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

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Alexander's 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.	549300TzM28P04U5R635
c. Title of the issue or description of the investment.	ALX
d. CUSIP (if any).	014752109
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US0147521092
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	2946
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	754853.58
d. Percentage value compared to net assets of the Fund.	1.0059

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

sovereign, private fund, registered fund, other).

If "other," provide a brief description.

Item C.5. Country of investment or issuer.

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

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

 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.

Percentage.

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

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

Item C.8.

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

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N]

Yes

No

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

Yes

No

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

Yes

No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

 Yes No

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

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

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

d. Percentage value compared to net assets of the Fund.

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

Payoff profile. Long Short N/A

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

a. Asset 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.

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

- a. Report the ISO country code that corresponds to the country where the issuer is organized.
- b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

- f. For convertible securities, also provide:
- i. Mandatory convertible? [Y/N] Yes No
 - ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv.

Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party?

Yes

No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

Yes

No

If Yes, provide the value of the investment representing cash collateral.

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

Yes

No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Ares Dynamic Credit Allocation

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

549300BZI16VZUT2N044

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

ARDC

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

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

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

d. Percentage value compared to net assets of the Fund.

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

Payoff profile. Long Short N/A

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

a. Asset 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.

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

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

b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
 - i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
 - ii. Annualized rate.
- c. Currently in default? [Y/N] Yes No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No
- f. For convertible securities, also provide:
 - i. Mandatory convertible? [Y/N] Yes No
 - ii. Contingent convertible? [Y/N] Yes No
 - iii. Description of the reference instrument, 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.
 - iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
 - v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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.
Value

Yes No

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

c. Tri-party?

Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
If Yes, provide the value of the investment representing cash collateral.

Yes No

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

Yes No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Apollo Commercial Real Estate

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

549300E0AN7M2AQHSY29

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

ARI

d. CUSIP (if any).

03762U105

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.	US03762U1051
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	57004
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	794065.72
d. Percentage value compared to net assets of the Fund.	1.0581

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
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Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Repurchase Reverse Repurchase

repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.
Value

Yes No

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

c. Tri-party?

Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
If Yes, provide the value of the investment representing cash collateral.

Yes No

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

Yes No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Barings BDC 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.

549300GSF4KFZP6ONG49

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

BBDC

d. CUSIP (if any).

06759L103

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US06759L1035

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

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

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

Item C.2. Amount of each investment.

Balance	69881
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	722569.54
d. Percentage value compared to net assets of the Fund.	0.9628

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
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Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

	Repurchase	Reverse Repurchase
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b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value

	Yes	No
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ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any). **Bain Capital Specialty Finance Inc.**

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. **549300V2JL72R0EYBK64**

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

d. CUSIP (if any). **05684B107**

e. At least one of the following other identifiers:

Identifier. **ISIN**

ISIN. **US05684B1070**

Identifier. **Ticker (if ISIN is not available)**

Ticker (if ISIN is not available).

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance	49339
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	769195.01
d. Percentage value compared to net assets of the Fund.	1.0250

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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.
- Highly Liquid Investments
 - Moderately Liquid Investments
 - Less Liquid Investments
 - Illiquid Investments

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

Yes No

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

Yes No

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

Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

Yes No

ii. Contingent convertible? [Y/N]

Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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.
Value

Yes No

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

c. Tri-party?

Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
 If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No
 If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund? Yes No
 If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

b.

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

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

d. Percentage value compared to net assets of the Fund.

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

Payoff profile. Long Short N/A

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

a. Asset 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.

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

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

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

Percentage.

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

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

Item C.8.

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

Yes No

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

Yes No

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

Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

Yes No

ii. Contingent convertible? [Y/N]

Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party?

Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future,

option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
 If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No
 If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund? Yes No
 If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

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

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

d.

Percentage value compared to net assets of the Fund.

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

Payoff profile. Long Short N/A

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

a. Asset 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.

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

a. Report the ISO country code that corresponds to the country where the issuer is organized.
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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.
Percentage.

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

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

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the 1 2 3 N/A

investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

<p>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.</p>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="text"/>
<p>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral.</p>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="text"/>
<p>c. Is any portion of this investment on loan by the Fund? If Yes, provide the value of the securities on loan.</p>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="text"/>

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	<input type="text" value="Blackstone Mortgage Trust 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.	<input type="text" value="549300OLDJ20R2Y2UW20"/>
c. Title of the issue or description of the investment.	<input type="text" value="BXMT"/>
d. CUSIP (if any).	<input type="text" value="09257W100"/>
e. At least one of the following other identifiers:	
Identifier.	<input type="text" value="ISIN"/>
ISIN.	<input type="text" value="US09257W1009"/>
Identifier.	<input type="text" value="Ticker (if ISIN is not available)"/>
Ticker (if ISIN is not available).	<input type="text"/>
Identifier.	<input type="text" value="Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used"/>
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	<input type="text"/>
Description of other unique identifier.	<input type="text"/>

Item C.2. Amount of each investment.

Balance	<input type="text" value="24394"/>
Units	<input type="text" value="Number of shares"/>
Description of other units.	<input type="text"/>
b. Currency. Indicate the currency in which the investment is denominated.	<input type="text" value="United States Dollar"/>
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	<input type="text" value="775485.26"/>
d. Percentage value compared to net assets of the Fund.	<input type="text" value="1.0333"/>

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Equity-common

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

Corporate

Item C.5. Country of investment or issuer.

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

US

Item C.6.

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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
Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
If Yes, provide the value of the investment representing cash collateral.

b. Yes No

Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Crestwood Equity Partners LP

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

549300CUY0F1TYDL45

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

CEQP

d. CUSIP (if any).

226344208

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US2263442087

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

30460

Units

Number of shares

Description of other units.

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

United States Dollar

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

911363.20

d. Percentage value compared to net assets of the Fund.

1.2144

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or

Equity-common

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.

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

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

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

 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.

Percentage.

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

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

Item C.8.

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

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

TCG BDC 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.

5493003POT0JT6WD1D83

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

CGBD

d. CUSIP (if any).

872280102

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US8722801029

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

54725

Units

Number of shares

Description of other units.

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

United States Dollar

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

787492.75

d. Percentage value compared to net assets of the Fund.

1.0493

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset 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

Equity-common

note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).

If "other," provide a brief description.

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).

Corporate

If "other," provide a brief description.

Item C.5. Country of investment or issuer.

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

US

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

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

Percentage.

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

1

 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

Yes

No

d.

Yes

No

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

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

Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHIMERA INVT CORP
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	2JBBQFJOL123LOUBE657
c. Title of the issue or description of the investment.	CIM
d. CUSIP (if any).	16934Q208
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US16934Q2084
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	49628
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	597521.12
d. Percentage value compared to net assets of the Fund.	0.7962

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

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

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).

Corporate

If "other," provide a brief description.

Item C.5. Country of investment or issuer.

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

US

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

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

Percentage.

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

1

2

3

N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

Yes

No

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

Yes

No

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

Yes

No

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

f. For convertible securities, also provide:

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

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

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

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

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Cheniere Energy Partners LP
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	5493005UEC8AZ34LDV29
c. Title of the issue or description of the investment.	CQP
d. CUSIP (if any).	16411Q101
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US16411Q1013
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	18445
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1039560.20
d. Percentage value compared to net assets of the Fund.	1.3852

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

sovereign, private fund, registered fund, other).

If "other," provide a brief description.

Item C.5. Country of investment or issuer.

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

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

 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.

Percentage.

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

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

Item C.8.

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

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N]

Yes

No

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

Yes

No

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

Yes

No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

 Yes No

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Delek Logistics Partners LP
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300UVYITDIU51P724
c. Title of the issue or description of the investment.	DKL
d. CUSIP (if any).	24664T103

e. At least one of the following other identifiers:

Identifier.	ISIN
ISIN.	US24664T1034
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	17713
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	779194.87
d. Percentage value compared to net assets of the Fund.	1.0383

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

--	--

- a. Report the ISO country code that corresponds to the country where the issuer is organized.
- b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

- f. For convertible securities, also provide:
- i. Mandatory convertible? [Y/N] Yes No
 - ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv.

Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party?

Yes

No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

Yes

No

If Yes, provide the value of the investment representing cash collateral.

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

Yes

No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

DoubleLine Yield Opportunities

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

5493006BIH94Q4VHHG23

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

DLY

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

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

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

d. Percentage value compared to net assets of the Fund.

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

Payoff profile. Long Short N/A

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

a. Asset 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.

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

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

b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
 - i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
 - ii. Annualized rate.
- c. Currently in default? [Y/N] Yes No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No
- f. For convertible securities, also provide:
 - i. Mandatory convertible? [Y/N] Yes No
 - ii. Contingent convertible? [Y/N] Yes No
 - iii. Description of the reference instrument, 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.
 - iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
 - v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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.
Value

Yes No

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

c. Tri-party?

Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
If Yes, provide the value of the investment representing cash collateral.

Yes No

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

Yes No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Allspring Income Opportunities

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

5493001HF04TYQLWJP49

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

EAD

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.	US94987B1052
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	318976
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2519910.40
d. Percentage value compared to net assets of the Fund.	3.3578

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
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Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.
Value

Yes No

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

c. Tri-party?

Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
If Yes, provide the value of the investment representing cash collateral.

Yes No

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

Yes No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Western Asset Emerging Markets Debt Fund 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.

549300F68574RU1BKP84

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

EMD

d. CUSIP (if any).

95766A101

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US95766A1016

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

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

Item C.2. Amount of each investment.

Balance	221003
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2371362.19
d. Percentage value compared to net assets of the Fund.	3.1599

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
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Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Yes No

Y, provide the name of the central counterparty.

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

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

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

d. Percentage value compared to net assets of the Fund.

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

Payoff profile.

Long

Short

N/A

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

a. Asset 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.

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

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

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

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

- c. Tri-party? Yes No
- d. Repurchase rate.
- e. Maturity date.
- f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

- a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

- a. Name of issuer (if any). Energy Transfer LP
- b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. MTLVN9N7JE8MIBIJ1H73
- c. Title of the issue or description of the investment. ET
- d. CUSIP (if any). 29273V100
- e. At least one of the following other identifiers:
- | | |
|--|--|
| Identifier. | ISIN |
| ISIN. | US29273V1008 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | |
| Description of other unique identifier. | <input type="text"/> |

Item C.2. Amount of each investment.

- Balance 93348

Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1044564.12
d. Percentage value compared to net assets of the Fund.	1.3919

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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.

- Highly Liquid Investments
- Moderately Liquid Investments
- Less Liquid Investments
- Illiquid Investments

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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
Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No
If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund? Yes No
If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

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

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

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

d. Percentage value compared to net assets of the Fund.

3.9936

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset 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).

Equity-common

If "other," provide a brief description.

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).

Other

If "other," provide a brief description.

Registered Fund

Item C.5. Country of investment or issuer.

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

US

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

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

Percentage.

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.

1

2

3

N/A

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, including the name of issuer, title of issue, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not

limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<input type="text"/>	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral.	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<input type="text"/>	
c. Is any portion of this investment on loan by the Fund? If Yes, provide the value of the securities on loan.	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<input type="text"/>	

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Angel Oak Financial Strategies
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300BL3JQL47QYUO51
c. Title of the issue or description of the investment.	FINS
d. CUSIP (if any).	03464A100
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US03464A1007
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	170502
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2692226.58
d. Percentage value compared to net assets of the Fund.	3.5874

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset 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.

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

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

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

Percentage.

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

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

Item C.8.

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

1 2 3 N/A

with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Yes No

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

If Yes, provide the value of the investment representing cash collateral.

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

Yes No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

GOLUB CAP BDC INC COM

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

2549005WE0QLGK9APF78

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

GBDC

d. CUSIP (if any).

38173M102

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US38173M1027

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

50246

Units

Number of shares

Description of other units.

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

United States Dollar

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

764241.66

d. Percentage value compared to net assets of the Fund.

1.0184

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

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

Equity-common

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

Corporate

Item C.5. Country of investment or issuer.

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

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

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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
Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
If Yes, provide the value of the investment representing cash collateral.

b. Yes No

Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

PGIM Global High Yield Fund 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.

F0ATD1Y4J8CHDKHSLD09

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

GHY

d. CUSIP (if any).

69346J106

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US69346J1060

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

186189

Units

Number of shares

Description of other units.

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

United States Dollar

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

2489346.93

d. Percentage value compared to net assets of the Fund.

3.3171

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a.

Equity-common

Asset 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.

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

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

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

 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.

Percentage.

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

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

Item C.8.

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

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated Yes No

as a Fund asset and received for loaned securities?

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Gaming and Leisure Properties

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

5493006GWRDBCZYWTM57

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

GLPI

d. CUSIP (if any).

36467J108

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US36467J1088

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

16504

Units

Number of shares

Description of other units.

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

United States Dollar

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

774532.72

d. Percentage value compared to net assets of the Fund.

1.0321

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,

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.

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

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

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

 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.

Percentage.

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

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

Item C.8.

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

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No
If yes, provide the value of the securities representing non-cash collateral.

c. Yes No

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs BDC 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.	6D01AGSGBNZIJSN77043
c. Title of the issue or description of the investment.	GSBD
d. CUSIP (if any).	38147U107

e. At least one of the following other identifiers:

Identifier.	ISIN
ISIN.	US38147U1079
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	39529
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	775163.69
d. Percentage value compared to net assets of the Fund.	1.0329

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset 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-	Equity-common
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collateralized bond/debt obligation, ABS-other, commodity, real estate, other).

If "other," provide a brief description.

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

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

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

 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.

Percentage.

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

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

Item C.8.

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

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

 Yes No

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

 Yes No

e. Is any portion of the interest paid in kind? Yes No
[Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

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

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

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

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

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Getty Realty Corp
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	GTY
d. CUSIP (if any).	374297109
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US3742971092
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	24633
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	704996.46
d. Percentage value compared to net assets of the Fund.	0.9394

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).

If "other," provide a brief description.

Item C.5. Country of investment or issuer.

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

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

 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.

Percentage.

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

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

Item C.8.

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

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N]

Yes

No

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

Yes

No

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

Yes

No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

Yes

No

ii. Contingent convertible? [Y/N]

Yes

No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party?

Yes

No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

Yes

No

If Yes, provide the value of the investment representing cash collateral.

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

Yes

No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	HOLLY ENERGY PARTNERS L P
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	529900NVV7ODCT0QCG29
c. Title of the issue or description of the investment.	HEP
d. CUSIP (if any).	435763107
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US4357631070
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	47040
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	832137.60
d. Percentage value compared to net assets of the Fund.	1.1088

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

- a. Report the ISO country code that corresponds to the country where the issuer is organized.
- b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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
Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No
If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund? Yes No
If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

c. Title of the issue or description of the investment.	HESM
d. CUSIP (if any).	428103105
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US4281031058
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	28569
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	857070.00
d. Percentage value compared to net assets of the Fund.	1.1421

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country	

code that corresponds to the country of 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? 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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.
Value

Yes No

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

c. Tri-party?

Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
If Yes, provide the value of the investment representing cash collateral.

Yes No

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

Yes No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Western Asset High Income Fund

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

549300LH0LPNF7USIA77

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

HIX

d. CUSIP (if any).

95766J102

e. At least one of the following other identifiers:

Identifier.	ISIN
ISIN.	US95766J1025
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	413120
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2486982.40
d. Percentage value compared to net assets of the Fund.	3.3139

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

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

Item C.6.

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.
Value

Yes

No

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

c. Tri-party?

Yes

No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
If Yes, provide the value of the investment representing cash collateral.

Yes

No

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

Yes

No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

HERCULES CAPITAL 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.

549300UJ5OC256GR2B73

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

HTGC

d. CUSIP (if any).

427096508

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US4270965084

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

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

Item C.2. Amount of each investment.

Balance	46501
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	840273.07
d. Percentage value compared to net assets of the Fund.	1.1197

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
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Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Yes No

Y, provide the name of the central counterparty.

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

185333

Units

Number of shares

Description of other units.

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

United States Dollar

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

2572422.04

d. Percentage value compared to net assets of the Fund.

3.4278

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset 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).

Equity-common

If "other," provide a brief description.

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).

Other

If "other," provide a brief description.

Registered Fund

Item C.5. Country of investment or issuer.

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

US

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

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:
 i. Mandatory convertible? [Y/N] Yes No
 ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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. Value

	Yes	No
--	-----	----

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

- c. Tri-party? Yes No
- d. Repurchase rate.
- e. Maturity date.
- f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

- a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

- a. Name of issuer (if any). BlackRock Corporate High Yield
- b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 97ZR60BLU36N5VJMH054
- c. Title of the issue or description of the investment. HYT
- d. CUSIP (if any). 09255P107
- e. At least one of the following other identifiers:
- | | |
|--|--|
| Identifier. | ISIN |
| ISIN. | US09255P1075 |
| Identifier. | Ticker (if ISIN is not available) |
| Ticker (if ISIN is not available). | |
| Identifier. | Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used |
| Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | |
| Description of other unique identifier. | <input type="text"/> |

Item C.2. Amount of each investment.

- Balance

Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2491811.82
d. Percentage value compared to net assets of the Fund.	3.3204

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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
Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
 If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No
 If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund? Yes No
 If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

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

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

d. Percentage value compared to net assets of the Fund.

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

Payoff profile. Long Short N/A

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

a. Asset 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.

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

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

b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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.
 Percentage.

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

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

Item C.8.

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not

limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	<input type="text"/>	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral.	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	<input type="text"/>	
c. Is any portion of this investment on loan by the Fund? If Yes, provide the value of the securities on loan.	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	<input type="text"/>	

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Nuveen Credit Strategies Incom
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	W4CSTD4RDGQSJ4FOVO30
c. Title of the issue or description of the investment.	JQC
d. CUSIP (if any).	67073D102
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US67073D1028
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	436863
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2699813.34
d. Percentage value compared to net assets of the Fund.	3.5975

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset 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.

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

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

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

Percentage.

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

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

Item C.8.

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

with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Yes No

Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral.	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund? If Yes, provide the value of the securities on loan.	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Nuveen Real Asset Income and G
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	RQLXTE3CBG56EZF1BQ60
c. Title of the issue or description of the investment.	JRI
d. CUSIP (if any).	67074Y105
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US67074Y1055
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	180688
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2760912.64
d. Percentage value compared to net assets of the Fund.	3.6790

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

Payoff profile.	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Equity-common

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

Other

Registered Fund

Item C.5. Country of investment or issuer.

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

US

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

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide: _____

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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
Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
If Yes, provide the value of the investment representing cash collateral.

b. Yes No

Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

KKR Income Opportunities Fund

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

549300H65GA67Q2C3B36

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

KIO

d. CUSIP (if any).

48249T106

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US48249T1060

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

174525

Units

Number of shares

Description of other units.

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

United States Dollar

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

2518395.75

d. Percentage value compared to net assets of the Fund.

3.3558

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a.

Equity-common

Asset 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.

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

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

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

 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.

Percentage.

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

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

Item C.8.

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

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated Yes No

as a Fund asset and received for loaned securities?

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Kinder Morgan 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.

549300WR7IX8XE0TBO16

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

KMI

d. CUSIP (if any).

49456B101

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US49456B1017

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

49062

Units

Number of shares

Description of other units.

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

United States Dollar

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

927762.42

d. Percentage value compared to net assets of the Fund.

1.2363

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,

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.

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

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

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

 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.

Percentage.

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

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

Item C.8.

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

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No
If yes, provide the value of the securities representing non-cash collateral.

c. Yes No

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

KKR Real Estate Finance Trust 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.

549300K23AYZDZ2REL62

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

KREF

d. CUSIP (if any).

48251K100

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US48251K1007

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

36091

Units

Number of shares

Description of other units.

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

United States Dollar

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

743835.51

d. Percentage value compared to net assets of the Fund.

0.9912

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset 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-

Equity-common

collateralized bond/debt obligation, ABS-other, commodity, real estate, other).

If "other," provide a brief description.

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

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

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

 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.

Percentage.

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

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

Item C.8.

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

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

 Yes No

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

 Yes No

e. Is any portion of the interest paid in kind? Yes No
[Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

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

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

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

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

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	<input type="text" value="MGM Growth Properties LLC"/>
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	<input type="text" value="549300E2UGIBHWE12262"/>
c. Title of the issue or description of the investment.	<input type="text" value="MGP"/>
d. CUSIP (if any).	<input type="text" value="55303A105"/>

e. At least one of the following other identifiers:

Identifier.	<input type="text" value="ISIN"/>
ISIN.	<input type="text" value="US55303A1051"/>
Identifier.	<input type="text" value="Ticker (if ISIN is not available)"/>
Ticker (if ISIN is not available).	<input type="text"/>
Identifier.	<input type="text" value="Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used"/>
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	<input type="text"/>
Description of other unique identifier.	<input type="text"/>

Item C.2. Amount of each investment.

Balance	<input type="text" value="19324"/>
Units	<input type="text" value="Number of shares"/>
Description of other units.	<input type="text"/>
b. Currency. Indicate the currency in which the investment is denominated.	<input type="text" value="United States Dollar"/>
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	<input type="text" value="747838.80"/>
d. Percentage value compared to net assets of the Fund.	<input type="text" value="0.9965"/>

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

a. Asset 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.	<input type="text" value="Equity-common"/>
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government)	<input type="text" value="Corporate"/>

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.

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

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

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.

Percentage.

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

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

Item C.8.

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

1

2

3

N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N]

Yes

No

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

Yes

No

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

Yes

No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

Yes

No

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Magellan Midstream Partners LP
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	MZF5TI8NFVZZNUSKDL39
c. Title of the issue or description of the investment.	MMP
d. CUSIP (if any).	559080106

e. At least one of the following other identifiers:

Identifier.	ISIN
ISIN.	US5590801065
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	17269
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	847389.83
d. Percentage value compared to net assets of the Fund.	1.1292

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

- a. Report the ISO country code that corresponds to the country where the issuer is organized.
- b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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.

Percentage.

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

- f. For convertible securities, also provide:
- i. Mandatory convertible? [Y/N] Yes No
 - ii. Contingent convertible? [Y/N] Yes No

- iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party?

Yes

No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

Yes

No

If Yes, provide the value of the investment representing cash collateral.

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

Yes

No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

MPLX LP

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

5493000CZJ19CK4P3G36

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

MPLX

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

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

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

d. Percentage value compared to net assets of the Fund.

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

Payoff profile. Long Short N/A

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

a. Asset 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.

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

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

b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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.
Value

Yes

No

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

c. Tri-party?

Yes

No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
If Yes, provide the value of the investment representing cash collateral.

Yes

No

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

Yes

No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

ANNALY CAP MGMT 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.

2DTL0G3FPRYUT58TI025

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

NLY

d. CUSIP (if any).

035710409

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.	US0357104092
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	93687
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	659556.48
d. Percentage value compared to net assets of the Fund.	0.8789

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
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Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Repurchase Reverse Repurchase

repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.
Value

Yes No

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

c. Tri-party?

Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
If Yes, provide the value of the investment representing cash collateral.

Yes No

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

Yes No

If yes, provide the value of the securities representing non-cash collateral.

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

Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

NEW MTN FIN CORP COM

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

549300L1MPTT1H7SES77

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

NMFC

d. CUSIP (if any).

647551100

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US6475511001

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

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

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

Item C.2. Amount of each investment.

Balance	56498
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	782497.30
d. Percentage value compared to net assets of the Fund.	1.0427

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
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Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

	Repurchase	Reverse Repurchase
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b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

If Yes, provide the value of the investment representing cash collateral.

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

If yes, provide the value of the securities representing non-cash collateral.

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

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any). [New Residential Investment Cor](#)

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. [549300WNTHGEO5LP2G31](#)

c. Title of the issue or description of the investment. [NRZ](#)

d. CUSIP (if any). [64828T201](#)

e. At least one of the following other identifiers:

Identifier. [ISIN](#)

ISIN. [US64828T2015](#)

Identifier. [Ticker \(if ISIN is not available\)](#)

Ticker (if ISIN is not available).

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance	69565
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	763823.70
d. Percentage value compared to net assets of the Fund.	1.0178

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
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Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:
i. Mandatory convertible? [Y/N] Yes No
ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

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

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

f.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
 If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No
 If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund? Yes No
 If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

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

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

b.

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

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

d. Percentage value compared to net assets of the Fund.

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

Payoff profile. Long Short N/A

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

a. Asset 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.

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

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

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

Percentage.

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

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

Item C.8.

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future,

option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No	<input type="text"/>
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral.	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No	<input type="text"/>
c. Is any portion of this investment on loan by the Fund? If Yes, provide the value of the securities on loan.	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No	<input type="text"/>

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	OAKTREE SPECIALTY LENDING CORP COM
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300J6MGCEU5928620
c. Title of the issue or description of the investment.	OCSL
d. CUSIP (if any).	67401P108
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US67401P1084
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	102307
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	754002.59
d.	1.0047

Percentage value compared to net assets of the Fund.

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

Payoff profile. Long Short N/A

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

a. Asset 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.

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

a. Report the ISO country code that corresponds to the country where the issuer is organized.
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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.
Percentage.

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

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

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the 1 2 3 N/A

investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

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

Value

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

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

<p>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.</p>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<input style="width: 100%;" type="text"/>	
<p>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral.</p>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<input style="width: 100%;" type="text"/>	
<p>c. Is any portion of this investment on loan by the Fund? If Yes, provide the value of the securities on loan.</p>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<input style="width: 100%;" type="text"/>	

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	<input style="width: 100%;" type="text" value="ONEOK 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.	<input style="width: 100%;" type="text" value="2T3D6M0JSY48PSZI1Q41"/>
c. Title of the issue or description of the investment.	<input style="width: 100%;" type="text" value="OKE"/>
d. CUSIP (if any).	<input style="width: 100%;" type="text" value="682680103"/>
e. At least one of the following other identifiers:	
Identifier.	<input style="width: 100%;" type="text" value="ISIN"/>
ISIN.	<input style="width: 100%;" type="text" value="US6826801036"/>
Identifier.	<input style="width: 100%;" type="text" value="Ticker (if ISIN is not available)"/>
Ticker (if ISIN is not available).	<input style="width: 100%;" type="text"/>
Identifier.	<input style="width: 100%;" type="text" value="Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used"/>
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	<input style="width: 100%;" type="text"/>
Description of other unique identifier.	<input style="width: 100%;" type="text"/>

Item C.2. Amount of each investment.

Balance	<input style="width: 100%;" type="text" value="13223"/>
Units	<input style="width: 100%;" type="text" value="Number of shares"/>
Description of other units.	<input style="width: 100%;" type="text"/>
b. Currency. Indicate the currency in which the investment is denominated.	<input style="width: 100%;" type="text" value="United States Dollar"/>
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	<input style="width: 100%;" type="text" value="933940.49"/>
d. Percentage value compared to net assets of the Fund.	<input style="width: 100%;" type="text" value="1.2445"/>

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

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

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

Equity-common

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

Corporate

Item C.5. Country of investment or issuer.

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

US

Item C.6.

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

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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
Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
If Yes, provide the value of the investment representing cash collateral.

b. Yes No

Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund?

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).

Owl Rock Capital Corporation

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

2549000BD79OOC PF2L94

c. Title of the issue or description of the investment.

ORCC

d. CUSIP (if any).

69121K104

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US69121K1043

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

53247

Units

Number of shares

Description of other units.

b. Currency. Indicate the currency in which the investment is denominated.

United States Dollar

c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

786990.66

d. Percentage value compared to net assets of the Fund.

1.0487

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or

Equity-common

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.

b. Issuer type (corporate, U.S. Treasury, U.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.

a. Report the ISO country code that corresponds to the country where the issuer is organized.

b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?

 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.

Percentage.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund?

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).

PennyMac Mortgage Investment T

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

549300BSSOQO1ZWDUJ97

c. Title of the issue or description of the investment.

PMT

d. CUSIP (if any).

70931T103

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US70931T1034

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

43036

Units

Number of shares

Description of other units.

b. Currency. Indicate the currency in which the investment is denominated.

United States Dollar

c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

726878.04

d. Percentage value compared to net assets of the Fund.

0.9686

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset 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-

Equity-common

interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).

If "other," provide a brief description.

b. Issuer type (corporate, U.S. Treasury, U.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.

a. Report the ISO country code that corresponds to the country where the issuer is organized.

b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?

 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.

Percentage.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

 Yes No

d.

 Yes No

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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?

Yes No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.

Yes No

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?

Yes No

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund?

Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	PROSPECT CAPITAL CORPORATION COM
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300FSD8T39P5Q0O47
c. Title of the issue or description of the investment.	PSEC
d. CUSIP (if any).	74348T102
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US74348T1025
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	91016
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	753612.48
d. Percentage value compared to net assets of the Fund.	1.0042

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).

Corporate

If "other," provide a brief description.

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.

US

b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?

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

Percentage.

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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1

2

3

N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

Yes

No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

Yes

No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the

Yes

No

Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No

If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund? Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	Shell Midstream Partners LP
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	529900YZVDXMTV4XGE96
c. Title of the issue or description of the investment.	SHLX
d. CUSIP (if any).	822634101
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	US8226341019
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	70648
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1004614.56
d. Percentage value compared to net assets of the Fund.	1.3387

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S.)	Corporate

sovereign, private fund, registered fund, other).

If "other," provide a brief description.

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.

b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?

 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.

Percentage.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

c. Currently in default? [Y/N]

Yes

No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

Yes

No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

Yes

No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

 Yes No

ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No

If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund? Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

c. Title of the issue or description of the investment.

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

b. Currency. Indicate the currency in which the investment is denominated.

c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

d. Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile. Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

a. Asset 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.

b. Issuer type (corporate, U.S. Treasury, U.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.

- a. Report the ISO country code that corresponds to the country where the issuer is organized.
- b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
 - ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

- f. For convertible securities, also provide:
- i. Mandatory convertible? [Y/N] Yes No
 - ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv.

Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?

Yes

No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
If Yes, provide the value of the investment representing cash collateral.

Yes

No

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?

Yes

No

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund?

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).

Spirit Realty Capital 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.

549300LTU6LVPZSHMJ25

c. Title of the issue or description of the investment.

SRC

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

b. Currency. Indicate the currency in which the investment is denominated.

c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

d. Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this item and respond to the relevant payoff profile question in Item C.11.

Payoff profile. Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

a. Asset 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.

b. Issuer type (corporate, U.S. Treasury, U.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.

a. Report the ISO country code that corresponds to the country where the issuer is organized.

b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
 - i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
 - ii. Annualized rate.
- c. Currently in default? [Y/N] Yes No
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No
- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No
- f. For convertible securities, also provide:
 - i. Mandatory convertible? [Y/N] Yes No
 - ii. Contingent convertible? [Y/N] Yes No
 - iii. Description of the reference instrument, 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.
 - iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
 - v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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.
Value

Yes No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?

Yes No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
If Yes, provide the value of the investment representing cash collateral.

Yes No

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?

Yes No

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund?

Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).

SUNOCO LP

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

54930001NJU8E40NQ561

c. Title of the issue or description of the investment.

SUN

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.	US86765K1097
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	19622
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	801362.48
d. Percentage value compared to net assets of the Fund.	1.0678

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
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Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

- i. Mandatory convertible? [Y/N] Yes No
- ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse

Repurchase Reverse Repurchase

repurchase agreement" if the Fund is the cash borrower and posts collateral.

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.
Value

Yes

No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?

Yes

No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
If Yes, provide the value of the investment representing cash collateral.

Yes

No

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?

Yes

No

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund?

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).

BlackRock TCP Capital Corp

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

549300JU1XG1HF56J989

c. Title of the issue or description of the investment.

TCPC

d. CUSIP (if any).

09259E108

e. At least one of the following other identifiers:

Identifier.

ISIN

ISIN.

US09259E1082

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

Other unique identifier (if ticker and ISIN are not available).

	Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	56755
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	811596.50
d. Percentage value compared to net assets of the Fund.	1.0815

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.	<input checked="" type="checkbox"/> Long	<input type="checkbox"/> Short	<input type="checkbox"/> N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
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Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

	Repurchase	Reverse Repurchase
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b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value

	Yes	No
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ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No

If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund? Yes No

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any). TriplePoint Venture Growth BDC

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 549300ATPBY6JIFH9Z88

c. Title of the issue or description of the investment. TPVG

d. CUSIP (if any). 89677Y100

e. At least one of the following other identifiers:

Identifier. ISIN

ISIN. US89677Y1001

Identifier. Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance	43793
Units	Number of shares
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	764625.78
d. Percentage value compared to net assets of the Fund.	1.0189

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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.

- Highly Liquid Investments
- Moderately Liquid Investments
- Less Liquid Investments
- Illiquid Investments

Category.	N/A
Percentage.	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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

Yes No

ii. Contingent convertible? [Y/N]

Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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. Value

Yes No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?

Yes No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No
 If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? Yes No
 If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund? Yes No
 If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

c. Title of the issue or description of the investment.

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN.

Identifier.

Ticker (if ISIN is not available).

Identifier.

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

- b. Currency. Indicate the currency in which the investment is denominated.
- c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.
- d. Percentage value compared to net assets of the Fund.

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile. Long Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

- a. Asset 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.
- b. Issuer type (corporate, U.S. Treasury, U.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.

- a. Report the ISO country code that corresponds to the country where the issuer is organized.
- b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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.

Percentage.

- b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future,

option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

<p>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.</p>	<p><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</p> <p><input type="text"/></p>
<p>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral.</p>	<p><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</p> <p><input type="text"/></p>
<p>c. Is any portion of this investment on loan by the Fund? If Yes, provide the value of the securities on loan.</p>	<p><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</p> <p><input type="text"/></p>

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

<p>a. Name of issuer (if any).</p>	<p>USA Compression Partners LP</p>
<p>b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.</p>	<p>N/A</p>
<p>c. Title of the issue or description of the investment.</p>	<p>USAC</p>
<p>d. CUSIP (if any).</p>	<p>90290N109</p>
<p>e. At least one of the following other identifiers:</p>	
<p>Identifier.</p>	<p>ISIN</p>
<p>ISIN.</p>	<p>US90290N1090</p>
<p>Identifier.</p>	<p>Ticker (if ISIN is not available)</p>
<p>Ticker (if ISIN is not available).</p>	<p><input type="text"/></p>
<p>Identifier.</p>	<p>Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used</p>
<p>Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used</p>	<p><input type="text"/></p>
<p>Description of other unique identifier.</p>	<p><input type="text"/></p>

Item C.2. Amount of each investment.

<p>Balance</p>	<p>49502</p>
<p>Units</p>	<p>Number of shares</p>
<p>Description of other units.</p>	<p><input type="text"/></p>
<p>b. Currency. Indicate the currency in which the investment is denominated.</p>	<p>United States Dollar</p>
<p>c. Value. Report values in U.S. dollars. If currency of investment is not denominated</p>	<p>871730.22</p>

in U.S. dollars, provide the exchange rate used to calculate value.

d. Percentage value compared to net assets of the Fund.

1.1616

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

a. Asset 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).

Equity-common

If "other," provide a brief description.

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).

Corporate

If "other," provide a brief description.

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.

US

b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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.

Percentage.

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall 1 2 3 N/A

pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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. Value Yes No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default

swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<input type="text"/>	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral.	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<input type="text"/>	
c. Is any portion of this investment on loan by the Fund? If Yes, provide the value of the securities on loan.	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<input type="text"/>	

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	<input type="text" value="WP Carey 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.	<input type="text" value="54930042CRNE713E3Q67"/>
c. Title of the issue or description of the investment.	<input type="text" value="WPC"/>
d. CUSIP (if any).	<input type="text" value="92936U109"/>
e. At least one of the following other identifiers:	
Identifier.	<input type="text" value="ISIN"/>
ISIN.	<input type="text" value="US92936U1097"/>
Identifier.	<input type="text" value="Ticker (if ISIN is not available)"/>
Ticker (if ISIN is not available).	<input type="text"/>
Identifier.	<input type="text" value="Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used"/>
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	<input type="text"/>
Description of other unique identifier.	<input type="text"/>

Item C.2. Amount of each investment.

Balance	<input type="text" value="9490"/>
Units	<input type="text" value="Number of shares"/>
Description of other units.	<input type="text"/>
b. Currency. Indicate the currency in which the investment is denominated.	<input type="text" value="United States Dollar"/>
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	<input type="text" value="767171.60"/>
d. Percentage value compared to net assets of the Fund.	<input type="text" value="1.0223"/>

Item C.3. Indicate payoff profile among the following categories (long, short, 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:

- a. Asset 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.
- b. Issuer type (corporate, U.S. Treasury, U.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.

- a. Report the ISO country code that corresponds to the country where the issuer is organized.
- b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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? 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.

Percentage.

- b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). 1 2 3 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

iii. Description of the reference instrument, 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.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund 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

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? Yes No

If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?

Yes

No

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund?

Yes

No

If Yes, provide the value of the securities on loan.

NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:

GraniteShares ETF Trust

By (Signature):

/s/ William Rhind

Name:

William Rhind

Title:

President GraniteShares ETF Trust

Date:

2022-05-20

GraniteShares ETF Trust**Schedule of Investments**

GraniteShares HIPS U.S. High Income ETF

March 31, 2022 (Unaudited)

Investments	Shares	Value
COMMON STOCKS - 47.93%		
Capital Markets - 15.49%		
Ares Capital Corp.	37,122	\$ 777,706
Bain Capital Specialty Finance, Inc.	49,339	769,195
Barings BDC, Inc.	69,881	722,570
BlackRock TCP Capital Corp.	56,755	811,596
Goldman Sachs BDC, Inc.	39,529	775,164
Golub Capital BDC, Inc.	50,246	764,242
Hercules Capital, Inc.	46,501	840,273
New Mountain Finance Corp.	56,498	782,496
Oaktree Specialty Lending Corp.	102,307	754,003
Owl Rock Capital Corp.	53,247	786,991
Prospect Capital Corp.	91,016	753,612
Sixth Street Specialty Lending, Inc.	33,248	774,346
SLR Investment Corp.	42,113	763,509
TCG BDC, Inc.	54,725	787,492
TriplePoint Venture Growth BDC Corp.	43,793	764,626
Total Capital Markets		11,627,821
Energy Equipment & Services - 1.16%		
USA Compression Partners LP ^(a)	49,502	871,730
Equity Real Estate Investment Trust (REIT) - 6.00%		
Alexander's, Inc.	2,946	754,854
Gaming and Leisure Properties, Inc.	16,504	774,532
Getty Realty Corp.	24,633	704,996
MGM Growth Properties LLC, Class A	19,324	747,839
Spirit Realty Capital, Inc.	16,281	749,252
WP Carey, Inc.	9,490	767,172
Total Equity Real Estate Investment Trust (REIT)		4,498,645
Mortgage Real Estate Investment Trust (REIT) - 8.54%		
AGNC Investment Corp.	49,853	653,074
Annaly Capital Management, Inc.	93,687	659,556
Apollo Commercial Real Estate Finance, Inc.	57,004	794,066
Blackstone Mortgage Trust, Inc., Class A	24,394	775,485
Broadmark Realty Capital, Inc.	80,597	697,164
Chimera Investment Corp.	49,628	597,521
KKR Real Estate Finance Trust, Inc.	36,091	743,836
New Residential Investment Corp.	69,565	763,824
PennyMac Mortgage Investment Trust	43,036	726,878
Total Mortgage Real Estate Investment Trust (REIT)		6,411,404
Oil, Gas & Consumable Fuels - 16.74%		
Cheniere Energy Partners LP ^(a)	18,445	1,039,561
Crestwood Equity Partners LP ^(a)	30,460	911,363
Delek Logistics Partners LP ^(a)	17,713	779,195
Energy Transfer LP ^(a)	93,348	1,044,565
Enterprise Products Partners LP ^(a)	35,741	922,475
Hess Midstream LP	28,569	857,070
Holly Energy Partners LP ^(a)	47,040	832,138
Kinder Morgan, Inc.	49,062	927,762
Magellan Midstream Partners LP ^(a)	17,269	847,390

Investments	Shares	Value
Oil, Gas & Consumable Fuels (continued)		
MPLX LP ^(a)	26,590	\$ 882,256
NuStar Energy LP ^(a)	53,803	775,839
ONEOK, Inc.	13,223	933,940
Shell Midstream Partners LP ^(a)	70,648	1,004,615
Sunoco LP ^(a)	19,622	801,362
Total Oil, Gas & Consumable Fuels		12,559,531
TOTAL COMMON STOCKS		
(Cost \$33,193,649)		35,969,131
INVESTMENT COMPANIES - 51.82%		
Allspring Income Opportunities	318,976	2,519,910
Angel Oak Financial Strategies Income Term Trust	170,502	2,692,227
Ares Dynamic Credit Allocation Fund, Inc.	178,969	2,584,312
Barings Global Short Duration High Yield Fund	168,568	2,612,804
BlackRock Corporate High Yield Fund, Inc.	231,366	2,491,812
DoubleLine Yield Opportunities Fund	152,984	2,562,482
First Trust Senior Floating Rate Income Fund II	238,426	2,997,016
KKR Income Opportunities Fund	174,525	2,518,396
Nuveen Credit Strategies Income Fund	436,863	2,699,813
Nuveen Real Asset Income and Growth Fund	180,688	2,760,912
PGIM Global High Yield Fund, Inc.	186,189	2,489,347
PGIM High Yield Bond Fund, Inc.	176,276	2,529,561
Western Asset Emerging Markets Debt Fund, Inc.	221,003	2,371,362
Western Asset High Income Fund II, Inc.	413,120	2,486,982
Western Asset High Yield Defined Opportunity Fund, Inc.	185,333	2,572,422
TOTAL INVESTMENT COMPANIES		
(Cost \$42,723,442)		38,889,358
TOTAL INVESTMENTS - 99.75%		
(Cost \$75,917,091)		\$ 74,858,489
Other Assets In Excess Of Liabilities - 0.25%		
		187,451
NET ASSETS (100.00%)		
		\$ 75,045,940

^(a) Master Limited Partnership ("MLP").

GraniteShares HIPS U.S. High Income ETF	Level 1	Level 2	Level 3	Total
Investments in Securities at Value				
Common Stocks	\$ 35,969,131	\$ -	\$ -	\$ 35,969,131
Investment Companies	38,889,358	-	-	38,889,358
Total	\$ 74,858,489	\$ -	\$ -	\$ 74,858,489

GraniteShares ETF Trust
Notes to Quarterly Schedules of Investments
March 31, 2022 (Unaudited)

1. FAIR VALUE MEASUREMENT

The Financial Accounting Standards Board (FASB) established a framework for measuring fair value in accordance with U.S. GAAP. Under Fair Value Measurements and Disclosures, various inputs are used in determining the value of the exchange traded fund's investments. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. The three Levels of inputs of the fair value hierarchy are defined as follows:

- Level 1 – Unadjusted quoted prices in active markets for identical assets or liabilities.
- Level 2 – Observable inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. These inputs may include quoted prices for the identical instrument on an inactive market, prices for similar securities, interest rates, prepayment speeds, credit risk, yield curves, default rates and similar data.
- Level 3 – Unobservable inputs for the asset or liability, to the extent relevant observable inputs are not available; representing the Funds' own assumptions about the assumptions a market participant would use in valuing the asset or liability, and would be based on the best information available.

A financial instrument's level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement.

The availability of observable inputs can vary from security to security and is affected by a wide variety of factors, including, for example, the type of security, whether the security is new and not yet established in the marketplace, the liquidity of markets, and other characteristics particular to the security. To the extent that valuation is based on models or inputs that are less observable or unobservable in the market, the determination of fair value requires more judgment. Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3.

The hierarchy classification of inputs used to value each Fund's investments is disclosed at the end of the Fund's Schedule of Investments.
