

**RESEARCH**

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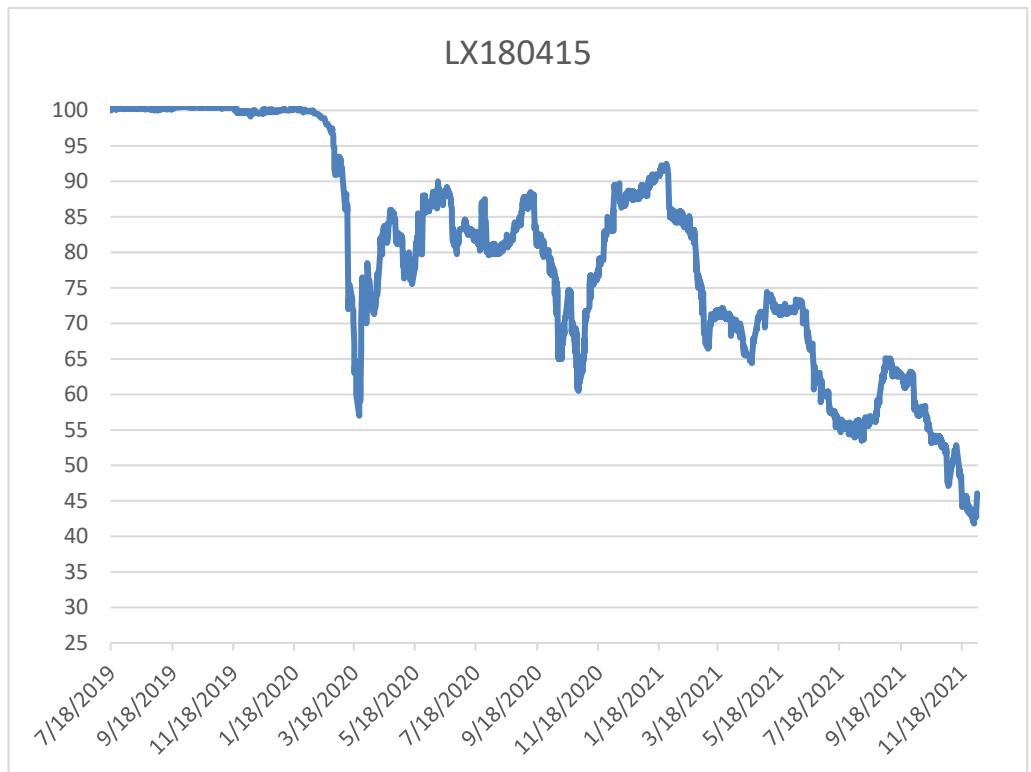
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## Diamond Sports Group CLO Exposure

This report shows the exposure for Diamond Sports Group, a subsidiary of Sinclair Broadcasting, across CLOs from the latest available monthly surveillance report as of December 6, 2021. On November 5, 2020, holdings total \$2,061 million across 780 CLOs by 89 CLO managers. Currently holdings have only dropped by a limited amount despite opportunities earlier in the year. Holdings are \$1,925 million across 717 CLO's and 80 CLO Managers.

37 CLOs have exposure greater than 1% with four larger than 2%. The three largest are Ellington CLOs. The exposure of four managers is greater than 1% with Ellington at 2.77%, more than double the next largest exposure.

Since the November 5, 2020 report, there has been extensive trading in Diamond Sports Group Term Loan (LX180415) with \$128mm of purchases and \$339mm of sales. CBAM and Blackstone were the largest sellers at average prices much greater than the current mark. Ellington is the largest purchaser (\$28mm at \$79). The current mark is \$46, while the mark on November 5, 2020 was \$70. Greater details on the holdings and trading are available on the Structured Finance Portal.



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## CLO Managers:

Manager Name	12-6-21 Exposure	11-5-20 Exposure	Change in Exposure	% of Manager
Ellington CLO Management LLC	45,227,517	12,967,255	32,260,262	2.77%
Newfleet Asset Management LLC	2,258,900	2,281,950	(23,050)	1.20%
Carlson Capital, L.P.	17,912,981	27,798,431	(9,885,450)	1.10%
Canaras Capital Management, LLC	17,845,638	14,211,294	3,634,344	1.01%
Greywolf Capital Management LP	31,865,485	32,190,646	(325,161)	0.89%
Cutwater Investor Services	3,937,267	3,977,443	(40,176)	0.88%
CFI Partners, LLC	17,259,789	17,435,911	(176,122)	0.82%
Gallatin Loan Management LLC	6,270,025	6,334,005	(63,980)	0.81%
Park Avenue Institutional Advisers LLC	18,407,066	18,594,892	(187,826)	0.80%
Crestline Denali Capital LP	15,155,203	11,909,848	3,245,355	0.71%
Columbia Management Investment Advisors, LLC	14,099,759	11,251,190	2,848,569	0.64%
HarbourView Asset Management Corp.	2,354,481	2,178,000	176,481	0.64%
ZAIS Group Inc.	30,003,571	23,314,766	6,688,805	0.63%
Par- Four Investment Management LLC	11,310,674	11,426,090	(115,416)	0.63%
Kayne Anderson Capital Advisors, L.P.	26,702,422	26,766,605	(64,183)	0.62%
Apex Credit Partners LLC	25,313,259	25,571,555	(258,296)	0.61%
Octagon Credit Investors, LLC	133,192,726	130,287,027	2,905,699	0.60%
Marble Point Credit Management LLC	35,637,790	36,003,245	(365,455)	0.58%
Nassau Corporate Credit LLC	21,144,008	17,864,530	3,279,478	0.55%
PGIM	176,832,334	153,085,648	23,746,686	0.53%
LCM Asset Management LLC	57,481,244	57,065,255	415,989	0.51%
TIAA	9,702,000	9,801,000	(99,000)	0.50%
Vibrant Capital Partners	27,654,742	28,729,848	(1,075,106)	0.50%
Crescent Capital Group LP	26,761,378	29,161,722	(2,400,344)	0.50%
Medalist Partners Corporate Finance LLC	6,978,215	6,549,421	428,794	0.49%
Marathon Asset Management LP	23,695,363	23,937,152	(241,789)	0.49%
CarVal CLO Management, LLC	12,584,407	14,717,882	(2,133,475)	0.49%
Tall Tree Investment Management LLC	1,804,054	3,974,924	(2,170,870)	0.46%
Telos Asset Management LLC	3,438,496	4,977,381	(1,538,885)	0.46%
Seix Investment Advisors LLC	14,688,311	13,867,444	820,867	0.44%
Sixth Street Partners	30,809,823	32,679,926	(1,870,103)	0.43%
Ares Management, LLC	115,569,532	90,329,015	25,240,517	0.42%
Angelo, Gordon & Company LP	30,240,167	21,037,346	9,202,821	0.41%
ORIX Holdings	17,881,207	12,646,877	5,234,330	0.41%
Sound Point Capital Management LP	80,608,033	65,793,760	14,814,273	0.41%
Onex Credit Partners LLC	43,970,437	39,664,681	4,305,756	0.39%
MJX Asset Management LLC	69,672,736	75,394,296	(5,721,560)	0.38%
Fort Washington Investment Advisors, Inc.	3,920,000	3,960,000	(40,000)	0.37%
OFS Capital Management	3,920,000	3,960,000	(40,000)	0.37%
Brigade Capital Management LP	34,789,849	40,342,559	(5,552,710)	0.36%
Voya Investment Management (ING)	65,676,247	65,850,182	(173,935)	0.33%
AXA Investment Managers	25,119,016	22,875,398	2,243,618	0.32%
Allstate Investment Management Company	12,259,899	9,405,000	2,854,899	0.32%
TCI Capital Management LLC	8,045,849	8,127,949	(82,100)	0.32%

Fidelity Management & Research	15,449,984	13,117,637	2,332,347	0.31%
Credit Suisse Asset Management	112,217,206	117,692,887	(5,475,681)	0.30%
Pretium Credit Management LLC	5,880,000	10,911,231	(5,031,231)	0.29%
Benefit Street Partners LLC	33,816,156	36,773,936	(2,957,780)	0.27%
HalseyPoint Asset Management, LLC	4,663,609	4,711,197	(47,588)	0.26%
Saratoga Investment Corp	3,417,688	3,452,563	(34,875)	0.26%
Alcentra Inc.	31,118,586	36,773,454	(5,654,868)	0.26%
MidOcean Credit Fund Management LP	7,683,884	12,434,400	(4,750,516)	0.25%
PPM America Inc.	4,955,069	4,048,132	906,937	0.25%
New York Life Investment Management LLC	14,523,674	14,675,375	(151,701)	0.24%
AEGON USA Investment Management, LLC	11,769,721	-	11,769,721	0.24%
Invesco Inc.	23,872,433	18,593,594	5,278,839	0.24%
Shenkman Capital Management Inc.	9,246,300	9,340,650	(94,350)	0.22%
AGL CLO Credit Management LLC	16,674,737	13,867,443	2,807,294	0.21%
Neuberger Berman Fixed Income LLC	34,731,200	35,085,600	(354,400)	0.20%
Assured Investment Management LLC	27,191,440	46,544,900	(19,353,460)	0.19%
Hayfin Capital Management LLP	14,729,560	13,887,381	842,179	0.18%
Carlyle Investment Management LLC	63,413,866	62,594,558	819,308	0.18%
Steele Creek Investment Management	5,190,554	5,243,519	(52,965)	0.17%
TCW Asset Management Company	7,828,387	4,905,736	2,922,651	0.17%
Trinitas Capital Management LLC	11,730,304	14,850,000	(3,119,696)	0.16%
Partners Group	13,345,721	13,481,901	(136,180)	0.16%
DoubleLine Capital LP	4,060,903	4,102,341	(41,438)	0.15%
Wellfleet Credit Partners LLC	9,799,999	9,900,000	(100,001)	0.14%
Principal Global Investors LLC	1,102,275	3,321,637	(2,219,362)	0.14%
OakTree Capital Management LLC	11,191,810	17,943,286	(6,751,476)	0.13%
Bardin Hill Loan Management LLC	3,885,128	5,179,968	(1,294,840)	0.11%
KKR Financial Advisors LLC	16,173,143	17,121,159	(948,016)	0.07%
Napier Park Global Capital, LLC	7,400,342	18,475,856	(11,075,514)	0.06%
Five Arrows Managers LLP	2,947,368	3,969,925	(1,022,557)	0.05%
Goldman Sachs Asset Management	1,428,771	2,898,929	(1,470,158)	0.04%
Symphony Asset Management LLC	1,969,850	2,984,925	(1,015,075)	0.04%
First Eagle Investment Management	3,920,000	3,960,000	(40,000)	0.03%
Eaton Vance Management	6,486,066	7,202,250	(716,184)	0.02%
Black Diamond Capital Management LLC	271,157	5,718,925	(5,447,768)	0.01%
Fortress Investment Group LLC	1,035,360	10,046,852	(9,011,492)	0.01%
40/86 Advisors Inc.	-	1,965,038	(1,965,038)	-
BlackRock Financial Management	-	21,795,677	(21,795,677)	-
Canyon Capital Advisors LLC	-	16,770,301	(16,770,301)	-
CBAM CLO Management	-	90,672,113	(90,672,113)	-
Credit Value Partners LLC	-	7,939,875	(7,939,875)	-
GSO / Blackstone Debt Funds Management	-	37,923,261	(37,923,261)	-
Gulf Stream Asset Management LLC	-	5,193,237	(5,193,237)	-
Jocassee Partners LLC	-	1,732,496	(1,732,496)	-
Mariner Investment Group	-	2,612,570	(2,612,570)	-
York CLO Managed Holdings LLC	-	5,940,037	(5,940,037)	-

Source: Moody's Analytics Structured FinancePortal

## CLO Positions:

Deal Name	Total Exposure	% of Deal
Ellington CLO II Ltd.	13,992,845	3.64%
Ellington CLO III Ltd.	11,845,703	2.95%
Ellington CLO I Ltd.	11,904,839	2.65%
Cathedral Lake CLO 2013 Ltd.	10,374,968	2.35%
Ellington CLO IV Ltd.	7,484,130	1.80%
CFIP CLO 2013-1 Ltd.	5,149,754	1.39%
Zais CLO 9 Ltd.	6,414,489	1.33%
One Eleven Funding III Ltd.	7,072,061	1.29%
Marathon CLO VI Ltd.	3,433,684	1.29%
Saranac CLO V Ltd. (FKA Saranac CLO I Ltd.)	4,061,844	1.24%
Octagon Investment Partners XXII Ltd.	8,532,044	1.23%
Octagon Investment Partners 41 Ltd.	6,110,202	1.22%
Cutwater 2015-I Ltd.	3,937,267	1.21%
Octagon Investment Partners 30 Ltd.	7,399,327	1.21%
LCM XXI LP	2,924,979	1.21%
Hayfin Kingsland XI Ltd.	4,901,222	1.21%
Newfleet CLO 2016-1 Ltd.	2,258,900	1.16%
Saranac CLO VII Ltd. (FKA Saranac CLO II Ltd.)	3,819,915	1.11%
Hayfin Kingsland IX Ltd. (FKA Kingsland VI)	4,901,222	1.08%
CFIP CLO 2014-1 Ltd.	4,557,654	1.08%
MP CLO VII Ltd. (FKA ACAS CLO 2015-1 Ltd.)	5,331,845	1.05%
Greywolf CLO IV-R Ltd.	5,223,850	1.03%
Greywolf CLO VII Ltd.	4,701,465	1.03%
Greywolf CLO III-R Ltd.	5,223,850	1.03%
Octagon Investment Partners XIV Ltd.	7,058,361	1.03%
Greywolf CLO V Ltd.	7,313,390	1.03%
Telos CLO 2013-4 Ltd.	3,438,496	1.03%
Greywolf CLO VI Ltd.	5,223,850	1.03%
MKS CLO 2017-2 Ltd. (FKA CVP CLO 2017-2 Ltd.)	4,131,231	1.02%
Northwoods Capital XV Ltd.	4,654,105	1.02%
MKS CLO 2017-1 Ltd. (FKA CVP CLO 2017-1 Ltd.)	3,728,443	1.02%
Marble Point CLO XI Ltd.	4,936,985	1.01%
Sound Point CLO VIII-R Ltd.	5,895,713	1.01%
Octagon Investment Partners 44 Ltd.	5,142,544	1.01%
Octagon Investment Partners 26 Ltd.	5,127,746	1.01%
Cathedral Lake V Ltd.	3,958,461	1.00%
Octagon Investment Partners 27 Ltd.	5,127,746	1.00%
HalseyPoint CLO I Ltd.	4,663,609	1.00%
Tralee CLO IV Ltd.	3,934,786	1.00%
MP CLO III Ltd. (FKA ACAS CLO 2013-1 Ltd.)	3,945,654	1.00%
Saranac CLO VI Ltd.	3,501,743	1.00%
Park Avenue Institutional Advisers CLO Ltd. 2018-1	3,927,406	0.99%

Deal Name	Total Exposure	% of Deal
Marble Point CLO XXII Ltd.	3,949,248	0.99%
Sound Point CLO VI-R Ltd.	5,809,656	0.98%
Park Avenue Institutional Advisers CLO Ltd. 2019-2	3,927,406	0.98%
Atlas Senior Loan Fund XV Ltd.	3,912,160	0.98%
Sound Point CLO VII-R Ltd.	4,788,832	0.97%
CarVal CLO III Ltd.	4,894,296	0.97%
First Eagle BSL CLO 2019-1 Ltd.	3,920,000	0.96%
Kayne CLO III Ltd.	4,307,509	0.96%
LCM XIX LP	3,690,271	0.96%
Gallatin CLO IX 2018-1 Ltd.	3,228,816	0.96%
Kayne CLO II Ltd.	3,811,078	0.96%
Kayne CLO I Ltd.	3,811,078	0.95%
Kayne CLO 4 Ltd.	2,854,125	0.94%
Apex Credit CLO 2018 Ltd.	4,246,286	0.94%
Sound Point CLO IX Ltd.	4,793,769	0.94%
Marathon CLO X Ltd.	4,732,242	0.94%
Venture XIV CLO Ltd.	5,249,513	0.94%
Park Avenue Institutional Advisers CLO Ltd. 2019-1	3,675,000	0.93%
Kayne CLO 5 Ltd.	4,070,994	0.93%
Zais CLO 3 Ltd.	4,429,767	0.92%
Octagon Investment Partners 45 Ltd.	4,897,544	0.92%
Octagon Investment Partners 38 Ltd.	5,939,523	0.92%
Saranac CLO III Ltd.	3,559,554	0.91%
Cathedral Lake VII Ltd.	3,579,552	0.91%
Newark BSL CLO 2 Ltd. (FKA TCI-Cent CLO 2017-1 Ltd.)	4,484,728	0.89%
LCM XX LP	2,947,630	0.89%
Dryden 72 CLO Ltd.	3,570,230	0.88%
Park Avenue Institutional Advisers CLO Ltd. 2016-1	3,438,627	0.87%
Octagon Investment Partners 43 Ltd.	4,408,772	0.87%
JFIN CLO 2017-II Ltd. (FKA Apex Credit CLO 2017-II Ltd.)	3,814,070	0.85%
Dryden 36 Senior Loan Fund	5,759,097	0.85%
Park Avenue Institutional Advisers CLO Ltd. 2017-1	3,438,627	0.85%
Dryden 47 Senior Loan Fund	5,835,661	0.84%
JFIN CLO 2016 Ltd. (FKA Apex Credit CLO 2016 Ltd.)	2,299,182	0.84%
Octagon Investment Partners 33 Ltd.	4,275,706	0.84%
Battalion CLO VIII Ltd.	4,152,768	0.84%
Ares XLII CLO Ltd.	3,280,893	0.83%
Kayne CLO 6 Ltd.	3,340,517	0.83%
Tralee CLO II Ltd.	2,948,621	0.83%
CFIP CLO 2018-1 Ltd.	3,592,936	0.83%
Dryden 40 Senior Loan Fund	5,033,214	0.83%
Dryden 33 Senior Loan Fund	8,015,111	0.83%

Deal Name	Total Exposure	% of Deal
CFIP CLO 2017-1 Ltd.	3,959,445	0.83%
Ares XL CLO Ltd.	5,692,067	0.83%
Dryden 64 CLO Ltd.	5,026,485	0.83%
Octagon Investment Partners 35 Ltd.	4,145,290	0.83%
Greywolf CLO II Ltd.	4,179,080	0.83%
Battalion CLO XV Ltd.	3,323,011	0.83%
Dryden 37 Senior Loan Fund	4,175,784	0.82%
Battalion CLO XII Ltd.	4,982,525	0.82%
Marble Point CLO XV Ltd.	3,283,155	0.82%
Apex Credit CLO 2018-II Ltd.	3,263,554	0.82%
Battalion CLO XI Ltd.	5,314,429	0.82%
Ballyrock CLO 2016-1 Ltd.	2,258,900	0.82%
Saranac CLO VIII Ltd.	2,902,582	0.82%
Octagon Investment Partners 40 Ltd.	4,988,318	0.82%
Ares XLVI CLO Ltd.	5,020,330	0.82%
Battalion CLO IX Ltd.	4,152,768	0.82%
Dryden 55 CLO Ltd.	4,554,553	0.82%
Octagon Investment Partners 20-R Ltd.	4,001,544	0.82%
Ares XXXVR CLO Ltd.	3,323,243	0.81%
Battalion CLO XVI Ltd.	3,323,012	0.81%
AGL CLO 1 Ltd.	4,089,739	0.81%
Dryden 49 Senior Loan Fund	4,912,253	0.81%
Dryden 30 Senior Loan Fund	3,734,414	0.81%
Ares XLIX CLO Ltd.	4,101,117	0.81%
Dryden 50 Senior Loan Fund	4,911,028	0.81%
Ares XXXVII CLO Ltd.	5,766,175	0.81%
Nassau 2019-II Ltd.	3,226,256	0.81%
Zais CLO 14 Ltd.	2,452,462	0.80%
Ares L CLO Ltd.	4,101,117	0.80%
Battalion CLO X Ltd.	3,323,011	0.80%
Brigade Debt Funding I Ltd.	3,239,999	0.80%
Dryden 41 Senior Loan Fund	4,460,535	0.80%
Ares XLVIII CLO Ltd.	4,101,116	0.80%
Ares XLI CLO Ltd.	5,020,328	0.80%
Denali Capital CLO XII Ltd.	2,886,187	0.80%
Brigade Debt Funding II Ltd.	2,580,000	0.80%
Dryden 54 Senior Loan Fund	4,019,228	0.80%
Dryden 38 Senior Loan Fund	4,004,466	0.79%
Ares XLVII CLO Ltd.	5,692,067	0.79%
Ares LII CLO Ltd.	4,101,116	0.79%
Zais CLO 5 Ltd.	1,960,000	0.79%
Venture XXV CLO Ltd.	3,826,597	0.79%
Dryden 45 Senior Loan Fund	5,177,832	0.79%
Newark BSL CLO 1 Ltd. (FKA TCI-Cent CLO 2016-1	3,969,000	0.79%

Deal Name	Total Exposure	% of Deal
Ltd.)		
Dryden XXVIII Senior Loan Fund	3,964,899	0.79%
Ares LI CLO Ltd.	4,101,117	0.79%
Dryden XXVI Senior Loan Fund	3,028,752	0.78%
Pikes Peak CLO 4	3,140,925	0.78%
Dryden 57 CLO Ltd.	3,290,964	0.78%
Octagon Investment Partners 47 Ltd.	3,939,699	0.78%
Ares XLIII CLO Ltd.	6,561,784	0.78%
Ares XXXIR CLO Ltd.	9,911,618	0.78%
Dryden 42 Senior Loan Fund	3,151,375	0.78%
Sound Point CLO XXIV Ltd.	3,920,000	0.77%
Ares XXVIIIIR CLO Ltd.	3,125,262	0.77%
Dryden 80 CLO Ltd.	3,136,000	0.77%
Dryden 76 CLO Ltd.	3,120,928	0.77%
Ares XLIV CLO Ltd.	8,672,285	0.77%
Ares XLV CLO Ltd.	4,101,116	0.76%
Marble Point CLO XII Ltd.	3,693,228	0.76%
Dryden 60 CLO Ltd.	3,080,203	0.75%
LCM XIV LP	2,951,818	0.75%
LCM 28 Ltd.	2,978,903	0.75%
Dryden 58 CLO Ltd.	3,413,587	0.75%
Dryden 68 CLO Ltd.	3,795,998	0.74%
Northwoods Capital XIV-B Ltd.	3,657,567	0.74%
Northwoods Capital XII-B Ltd.	4,378,189	0.74%
Northwoods Capital XI-B Ltd.	4,368,970	0.74%
Apex Credit CLO 2019 Ltd.	2,981,108	0.74%
Dryden 65 CLO Ltd.	3,780,516	0.74%
LCM 30 Ltd.	2,980,626	0.74%
Northwoods Capital XVII Ltd.	3,871,945	0.74%
LCM XXIII Ltd.	2,919,684	0.74%
Nassau 2020-I Ltd.	1,868,646	0.74%
Northwoods Capital XVIII Ltd.	3,340,933	0.74%
Northwoods Capital XVI Ltd.	3,653,969	0.74%
Zais CLO 7 Ltd.	3,932,330	0.74%
Columbia Cent CLO 29 Ltd.	2,962,217	0.74%
Crestline Denali CLO XIV Ltd.	2,886,187	0.74%
Pikes Peak CLO 1	2,944,925	0.74%
Kayne CLO 7 Ltd.	4,507,121	0.74%
Zais CLO 13 Ltd.	2,940,000	0.74%
Flatiron CLO 19 Ltd.	2,940,000	0.74%
Nassau 2017-II Ltd.	3,284,174	0.73%
JFIN CLO 2017 Ltd. (FKA Apex Credit CLO 2017 Ltd.)	3,138,135	0.73%
LCM 29 Ltd.	2,931,257	0.73%
Nassau 2017-I Ltd.	3,058,354	0.73%



Deal Name	Total Exposure	% of Deal
Dryden 70 CLO Ltd.	3,741,510	0.73%
Ballyrock CLO 2019-2 Ltd.	2,940,000	0.73%
AGL CLO 3 Ltd.	4,466,901	0.73%
Dryden 43 Senior Loan Fund	4,874,216	0.73%
Dryden 75 CLO Ltd.	3,895,500	0.73%
Crestline Denali CLO XV Ltd.	2,886,187	0.73%
Dryden 53 CLO Ltd.	4,405,100	0.72%
Allegro CLO II-S Ltd.	2,651,335	0.72%
Dryden 61 CLO Ltd.	3,682,350	0.72%
Crestline Denali CLO XVI Ltd.	2,886,187	0.72%
Ares LIII CLO Ltd.	4,377,883	0.72%
Ares XXXIIR CLO Ltd.	3,606,168	0.72%
Voya CLO 2019-3 Ltd.	3,380,015	0.72%
TICP CLO XIV Ltd.	2,896,923	0.72%
Fort Washington CLO 2019-1 Ltd.	3,920,000	0.71%
Vibrant CLO VII Ltd.	3,506,140	0.71%
Ares XXXVIII CLO Ltd.	2,927,282	0.71%
Allegro CLO IV Ltd.	2,780,936	0.71%
LCM Loan Income Fund I Ltd.	1,673,878	0.71%
Ares XXXIX CLO Ltd.	3,606,168	0.71%
LCM XXII Ltd.	3,046,863	0.71%
Vibrant CLO XI Ltd.	3,504,912	0.70%
Ares LVII CLO Ltd.	2,969,697	0.70%
Dryden 86 CLO Ltd.	4,468,635	0.70%
AGL Core CLO 2 Ltd.	3,205,817	0.69%
Shackleton 2019-XV CLO Ltd.	2,787,696	0.69%
Marble Point CLO XVI Ltd.	3,430,000	0.69%
OCP CLO 2016-12 Ltd.	3,103,980	0.68%
LCM 27 Ltd.	3,029,379	0.68%
Venture XXVIII CLO Ltd.	4,002,229	0.68%
Shackleton 2017-X CLO Ltd.	3,369,363	0.68%
Shackleton 2015-VII-R CLO Ltd.	3,374,879	0.68%
Shackleton 2017-XI CLO Ltd.	3,373,894	0.68%
Ares LIV CLO Ltd.	2,790,421	0.68%
Vibrant CLO VI Ltd.	3,309,649	0.68%
Signal Peak CLO 1 Ltd. (FKA Elm CLO 2014-1 Ltd.)	3,082,384	0.68%
Venture XXVI CLO Ltd.	3,516,106	0.67%
Atlas Senior Loan Fund III Ltd.	1,659,140	0.67%
LCM XXV Ltd.	2,968,931	0.67%
Benefit Street Partners CLO II Ltd.	3,077,925	0.67%
Trinitas CLO XI Ltd.	4,157,576	0.67%
Sound Point CLO V-R Ltd.	3,940,729	0.67%
Crestline Denali CLO XVII Ltd.	2,691,192	0.66%
Venture XXIII CLO Ltd.	2,156,507	0.66%



Deal Name	Total Exposure	% of Deal
Gallatin CLO VIII 2017-1 Ltd.	3,041,209	0.66%
Vibrant CLO VIII Ltd.	3,555,263	0.66%
Mountain View CLO 2017-2 Ltd.	2,603,434	0.66%
Shackleton 2013-III CLO Ltd.	3,282,819	0.66%
Ballyrock CLO 2018-1 Ltd.	3,229,100	0.66%
CarVal CLO II Ltd.	4,769,517	0.65%
Octagon Investment Partners 37 Ltd.	3,959,189	0.65%
Marathon CLO VIII Ltd.	2,893,092	0.65%
OCP CLO 2013-4 Ltd.	3,172,646	0.65%
OCP CLO 2019-17 Ltd.	3,354,580	0.65%
Shackleton 2018-XII CLO Ltd.	3,278,451	0.65%
Tralee CLO V Ltd.	2,466,039	0.65%
Aimco CLO 10 Ltd.	2,940,000	0.65%
Venture XXIV CLO Ltd.	3,171,508	0.65%
Allegro CLO XI Ltd.	2,587,852	0.65%
Pulsar Funding I Ltd.	2,524,743	0.65%
Shackleton 2014-VI-R CLO Ltd.	2,557,264	0.65%
Mountain View CLO 2016-1 Ltd.	2,604,662	0.64%
Zais CLO 6 Ltd.	2,954,824	0.64%
Ballyrock CLO 2019-1 Ltd.	2,582,300	0.64%
LCM XIII LP	3,016,945	0.64%
Atlas Senior Loan Fund VII Ltd.	2,526,841	0.64%
Mountain View CLO XV Ltd.	2,608,347	0.64%
Zais CLO 8 Ltd.	2,457,387	0.64%
Shackleton 2013-IV-R CLO Ltd.	2,658,420	0.64%
Columbia Cent CLO 27 Ltd.	2,544,948	0.64%
Shackleton 2014-V-R CLO Ltd.	3,760,544	0.64%
Octagon Investment Partners 34 Ltd.	2,910,422	0.64%
Atlas Senior Loan Fund XIII Ltd.	3,162,270	0.64%
Atlas Senior Loan Fund X Ltd.	3,423,283	0.64%
Venture XVII CLO Ltd.	3,629,849	0.64%
Harbourview CLO VII-R Ltd.	2,354,481	0.64%
Octagon Investment Partners XVII Ltd.	2,520,583	0.63%
Medalist Partners Corporate Finance CLO VI Ltd.	1,964,949	0.63%
Venture 28A CLO Ltd.	2,629,938	0.63%
Sound Point CLO XIX Ltd.	3,112,719	0.63%
Columbia Cent CLO 28 Ltd.	2,751,406	0.63%
OCP CLO 2019-16 Ltd.	3,172,872	0.63%
Zais CLO 11 Ltd.	2,462,312	0.63%
Dryden 32 Euro CLO 2014 BV	2,882,563	0.63%
Sound Point CLO III-R Ltd.	3,023,473	0.63%
JMP Credit Advisors CLO V Ltd.	2,457,387	0.63%
Vibrant CLO III Ltd.	3,065,263	0.63%
Neuberger Berman Loan Advisers CLO 35 Ltd.	3,185,000	0.62%

Deal Name	Total Exposure	% of Deal
Dryden 78 CLO Ltd.	3,192,400	0.62%
Cent CLO 21 Ltd.	3,702,282	0.62%
Octagon Loan Funding Ltd.	2,520,585	0.62%
Octagon Investment Partners XVI Ltd.	3,138,899	0.62%
Venture XIX CLO Ltd.	3,781,452	0.62%
Brookside Mill CLO Ltd.	1,362,200	0.62%
Nassau 2019-I Ltd.	3,069,071	0.62%
Pikes Peak CLO 2	2,452,462	0.62%
Sound Point CLO XXII Ltd.	3,096,263	0.62%
Sound Point CLO XVI Ltd.	4,912,318	0.61%
Ballyrock CLO 2020-2 Ltd.	2,459,886	0.61%
Nassau 2018-I Ltd.	3,021,226	0.61%
Marathon CLO XII Ltd.	2,816,579	0.61%
OCP CLO 2014-7 Ltd.	3,019,358	0.61%
Voya CLO 2019-4 Ltd.	3,674,015	0.61%
JMP Credit Advisors CLO IV Ltd.	2,555,879	0.61%
Aimco CLO Series 2015-A	2,450,000	0.61%
LCM XVII LP	2,970,533	0.61%
Allegro CLO X Ltd.	1,798,052	0.61%
OCP CLO 2014-5 Ltd.	2,357,550	0.61%
Wellfleet CLO 2019-1 Ltd.	2,450,000	0.61%
Nassau 2018-II Ltd.	3,616,281	0.61%
OCP CLO 2016-11 Ltd.	3,023,837	0.60%
Allegro CLO V Ltd.	2,928,368	0.60%
TICP CLO XII Ltd.	2,408,151	0.60%
Octagon Investment Partners XV Ltd.	2,964,545	0.60%
OCP CLO 2014-6 Ltd.	5,779,354	0.60%
Allegro CLO VII Ltd.	2,335,863	0.60%
Apex Credit CLO 2019-II Ltd.	2,396,867	0.60%
OCP CLO 2018-15 Ltd.	3,635,440	0.60%
Octagon Investment Partners XXI Ltd.	4,460,754	0.60%
Allegro CLO VIII Ltd.	2,353,244	0.60%
OCP CLO 2017-14 Ltd.	3,633,262	0.59%
Vibrant CLO X Ltd.	2,917,895	0.59%
TICP CLO I-2 Ltd.	1,916,923	0.59%
Sound Point CLO XXI Ltd.	2,969,183	0.59%
TCI-Flatiron CLO 2016-1 Ltd.	2,356,925	0.59%
Vibrant CLO IX Ltd.	2,917,895	0.59%
OCP CLO 2017-13 Ltd.	3,632,838	0.59%
Vibrant CLO IV Ltd.	2,352,982	0.59%
Voya CLO 2019-2 Ltd.	2,351,508	0.59%
Madison Park Funding XXII Ltd.	4,724,433	0.59%
Octagon Investment Partners 32 Ltd.	2,895,127	0.59%
Pikes Peak CLO 5	2,354,947	0.59%

Deal Name	Total Exposure	% of Deal
CarVal CLO I Ltd.	2,920,594	0.58%
Ocean Trails CLO VI	982,456	0.58%
Octagon Investment Partners 18-R Ltd.	4,039,701	0.58%
Verde CLO Ltd.	2,971,842	0.58%
TICP CLO III-2 Ltd.	1,916,923	0.58%
TICP CLO II-2 Ltd.	1,916,923	0.57%
Oaktree CLO 2015-1 Ltd.	1,466,080	0.57%
Benefit Street Partners CLO VIII Ltd.	3,194,512	0.56%
Atlas Senior Loan Fund IX Ltd.	1,411,200	0.56%
Sound Point CLO XIV Ltd.	3,454,810	0.56%
Octagon Investment Partners 29 Ltd.	2,737,188	0.56%
Benefit Street Partners CLO VI-B Ltd.	3,567,666	0.56%
Venture XV CLO Ltd.	3,335,882	0.56%
Benefit Street Partners CLO V-B Ltd.	2,829,798	0.56%
JFIN CLO 2013 Ltd.	1,966,768	0.56%
Venture XVIII CLO Ltd.	3,286,636	0.56%
Allegro CLO IX Ltd.	3,014,167	0.56%
Tralee CLO VI Ltd.	1,961,228	0.55%
Voya CLO 2015-2 Ltd.	2,437,492	0.55%
Benefit Street Partners CLO IV Ltd.	2,828,987	0.55%
OCP CLO 2020-18 Ltd.	2,254,426	0.55%
Atlas Senior Loan Fund XIV Ltd.	2,150,050	0.55%
TIAA CLO III Ltd.	2,425,500	0.55%
Venture XIII CLO Ltd.	3,098,263	0.55%
LCM XV LP	3,206,665	0.55%
Voya CLO 2014-4 Ltd.	2,659,082	0.55%
Allegro CLO VI Ltd.	2,689,401	0.55%
TIAA CLO I Ltd.	2,425,500	0.55%
Atlas Senior Loan Fund XII Ltd.	2,688,278	0.54%
Atlas Senior Loan Fund XI Ltd.	2,684,149	0.54%
Atlas Senior Loan Fund VIII Ltd.	2,151,602	0.54%
Voya CLO 2013-3 Ltd. (FKA ING IM CLO 2013-3 Ltd.)	2,215,901	0.54%
Crown Point CLO 8 Ltd.	2,450,000	0.54%
TICP CLO V 2016-1 Ltd.	2,161,923	0.54%
Dryden 77 CLO Ltd.	2,754,479	0.54%
Sound Point CLO XX Ltd.	4,270,472	0.54%
TIAA CLO IV Ltd.	2,425,500	0.54%
Marathon CLO XI Ltd.	2,894,333	0.54%
Sound Point CLO IV-R Ltd.	3,135,486	0.54%
LCM 26 Ltd.	3,147,570	0.54%
Marathon CLO IX Ltd.	2,894,333	0.54%
Wellfleet CLO 2016-1 Ltd.	1,578,523	0.54%
Columbia Cent CLO 31 Ltd.	2,138,906	0.53%
TICP CLO VIII Ltd.	2,161,923	0.53%

Deal Name	Total Exposure	% of Deal
Mountain View CLO 2017-1 Ltd.	2,603,434	0.53%
TICP CLO XIII Ltd.	2,407,537	0.53%
TICP CLO X Ltd.	2,653,765	0.53%
Madison Park Funding XIX Ltd.	3,114,575	0.53%
TICP CLO VII Ltd.	2,653,151	0.53%
OFSI BSL VIII Ltd.	1,960,000	0.52%
Neuberger Berman Loan Advisers CLO 34 Ltd.	2,665,600	0.52%
Sound Point CLO XXIII Ltd.	3,142,306	0.52%
Signal Peak CLO 2 Ltd. (FKA Mariner CLO 2015-1 LLC)	2,477,945	0.52%
Dryden 66 Euro CLO 2018 BV	2,387,853	0.52%
Pikes Peak CLO 3	2,452,462	0.52%
Voya CLO 2013-2 Ltd. (FKA ING IM CLO 2013-2 Ltd.)	2,256,462	0.52%
Saratoga Investment Corp. CLO 2013-1 Ltd.	3,417,688	0.52%
AGL Core CLO 8 Ltd.	2,947,368	0.51%
Northwoods Capital 20 Ltd.	2,314,489	0.51%
LCM XVIII LP	2,947,383	0.51%
Madison Park Funding XXI Ltd.	4,087,433	0.51%
BlueMountain CLO 2018-2 Ltd.	2,491,871	0.51%
Madison Park Funding X Ltd.	3,891,433	0.51%
Voya CLO 2016-4 Ltd.	3,102,262	0.51%
LCM XXIV Ltd.	2,959,200	0.51%
Octagon Investment Partners 42 Ltd.	2,550,691	0.51%
Voya CLO 2015-1 Ltd.	2,645,668	0.50%
OFSI BSL IX Ltd.	1,960,000	0.50%
Sound Point CLO XVII Ltd.	3,934,811	0.50%
Madison Park Funding XXX Ltd.	3,646,433	0.50%
BlueMountain Fuji US CLO I Ltd.	2,491,871	0.50%
BlueMountain CLO XXV Ltd.	2,493,552	0.50%
BlueMountain CLO 2013-2 Ltd.	1,994,456	0.50%
Ballyrock CLO 14 Ltd.	1,979,798	0.49%
Allegro CLO XII Ltd.	1,979,798	0.49%
Voya CLO 2014-2 Ltd.	2,452,462	0.49%
Ares LVIII CLO Ltd.	2,051,937	0.49%
Aimco CLO Series 2018-A	1,960,000	0.49%
Signal Peak CLO 3 Ltd. (FKA Mariner CLO 2016-3 Ltd.)	2,378,373	0.49%
Madison Park Funding XXXV Ltd.	3,920,000	0.49%
Aimco CLO 14 Ltd.	1,960,000	0.49%
Ares XXXIV CLO Ltd.	5,015,212	0.49%
Madison Park Funding XVII Ltd.	3,891,433	0.49%
Octagon Investment Partners 39 Ltd.	2,947,578	0.49%
TCW CLO 2018-1 Ltd.	1,944,777	0.49%
Octagon Investment Partners 31 Ltd.	2,695,530	0.49%
OCP CLO 2020-8R Ltd.	1,736,709	0.48%
Madison Park Funding XXVI Ltd. (FKA Madison Park	2,432,146	0.48%

Deal Name	Total Exposure	% of Deal
Funding IV Ltd.)		
Mountain View CLO IX Ltd.	2,603,434	0.48%
Octagon Investment Partners 36 Ltd.	2,437,266	0.48%
Octagon Investment Partners 28 Ltd.	3,379,563	0.48%
Marathon CLO 14 Ltd.	1,955,075	0.48%
Marble Point CLO XVII Ltd.	1,960,000	0.48%
Benefit Street Partners CLO IX Ltd.	1,920,751	0.48%
Dryden 83 CLO Ltd.	1,957,995	0.48%
Oaktree CLO 2019-3 Ltd.	3,657,545	0.48%
TICP CLO XI Ltd.	1,916,923	0.48%
Madison Park Funding XL Ltd. (FKA Atrium IX)	4,083,862	0.48%
Bardot CLO Ltd.	2,959,437	0.48%
Octagon Investment Partners 46 Ltd.	2,469,795	0.48%
TICP CLO IX Ltd.	1,916,923	0.48%
TICP CLO VI 2016-2 Ltd.	1,916,923	0.48%
Madison Park Funding XX Ltd.	2,624,575	0.47%
BlueMountain CLO 2014-2 Ltd.	2,493,552	0.47%
Madison Park Funding XXV Ltd.	2,817,004	0.47%
TCI-Flatiron CLO 2017-1 Ltd.	2,352,000	0.47%
TCW CLO 2019-2 Ltd.	1,892,808	0.47%
Madison Park Funding XIV Ltd.	4,661,150	0.47%
Venture 32 CLO Ltd.	2,948,618	0.47%
TCI-Flatiron CLO 2018-1 Ltd.	2,352,000	0.47%
Flatiron CLO 18 Ltd.	2,352,000	0.47%
Madison Park Funding XXVII Ltd.	3,744,433	0.47%
LCM XVI LP	3,196,324	0.47%
Madison Park Funding XXXIV Ltd.	2,327,004	0.47%
JFIN CLO 2012 Ltd.	735,000	0.46%
BlueMountain CLO 2015-2 Ltd.	1,470,000	0.46%
Venture XXII CLO Ltd.	2,820,587	0.46%
Benefit Street Partners CLO III Ltd.	2,112,043	0.46%
TICP CLO XV Ltd.	1,964,912	0.46%
Lockwood Grove CLO Ltd.	1,804,054	0.46%
Madison Park Funding 41 Ltd. (FKA Atrium XII)	3,446,862	0.46%
Voya CLO 2014-1 Ltd. (FKA ING IM CLO 2014-1 Ltd.)	1,772,721	0.46%
Voya CLO 2016-2 Ltd.	1,772,721	0.46%
Cedar Funding XI CLO Ltd.	1,827,137	0.46%
Voya CLO 2015-3 Ltd.	3,545,442	0.46%
Voya CLO 2016-3 Ltd.	2,659,082	0.46%
Voya CLO 2013-1 Ltd. (FKA ING IM CLO 2013-1 Ltd.)	2,659,082	0.46%
Madison Park Funding XXIV Ltd.	3,401,433	0.46%
Sound Point CLO II Ltd.	2,456,153	0.46%
Voya CLO 2016-1 Ltd.	1,839,198	0.45%
Madison Park Funding XI Ltd.	2,379,575	0.45%

Deal Name	Total Exposure	% of Deal
Signal Peak CLO 8 Ltd. (FKA Mariner CLO 8 Ltd.)	2,273,690	0.45%
Voya CLO 2017-1 Ltd.	2,215,901	0.45%
Voya CLO 2017-3 Ltd.	2,659,082	0.45%
Voya CLO 2012-4 Ltd. (FKA ING IM CLO 2012-4 Ltd.)	1,772,721	0.45%
MidOcean Credit CLO V	1,113,707	0.45%
Voya CLO 2018-1 Ltd.	2,880,672	0.45%
Voya CLO 2018-2 Ltd.	2,659,082	0.45%
Dryden 51 Euro CLO 2017 BV	1,936,225	0.45%
Voya CLO 2019-1 Ltd.	1,772,721	0.45%
Voya CLO 2017-4 Ltd.	2,659,082	0.45%
Denali Capital CLO XI Ltd.	919,263	0.45%
Voya CLO 2018-3 Ltd.	2,659,082	0.45%
Voya CLO 2018-4 Ltd.	1,772,721	0.45%
MP CLO VIII Ltd. (FKA ACAS CLO 2015-2 Ltd.)	1,571,592	0.45%
BlueMountain CLO 2018-1 Ltd.	1,996,138	0.44%
Crown Point CLO 4 Ltd.	1,960,000	0.44%
Mountain View CLO 2013-1 Ltd.	1,665,000	0.44%
Madison Park Funding XXIII Ltd.	3,499,433	0.44%
Madison Park Funding XXIX Ltd.	3,499,433	0.44%
Shackleton 2015-VIII CLO Ltd.	1,421,239	0.44%
Madison Park Funding XXVIII Ltd.	3,062,004	0.44%
Venture 38 CLO Ltd.	2,695,000	0.44%
Upland CLO Ltd.	1,781,696	0.43%
Madison Park Funding XVIII Ltd.	3,254,433	0.43%
Annisa CLO Ltd.	1,783,885	0.43%
Madison Park Funding XIII Ltd.	3,062,004	0.43%
Madison Park Funding XLIII Ltd. (FKA Atrium XIV)	3,446,862	0.43%
Sound Point CLO XXV Ltd.	1,960,000	0.43%
Madison Park Funding XXXIII Ltd.	3,430,000	0.43%
Madison Park Funding XXXVI Ltd.	3,432,456	0.43%
Milos CLO Ltd.	2,178,286	0.43%
Venture 35 CLO Ltd.	2,602,663	0.43%
Carbone CLO Ltd.	2,181,743	0.42%
Dryden 74 Euro CLO 2020 DAC	1,934,867	0.42%
Madison Park Funding 44 Ltd. (FKA Atrium XV)	4,269,150	0.42%
Madison Park Funding XXXII Ltd.	3,394,291	0.42%
Dryden 73 Euro CLO 2018 BV	1,936,225	0.42%
Dryden 52 Euro CLO 2017 DAC	1,936,225	0.42%
Dryden 69 Euro CLO 2018 DAC (FKA Dryden 69 Euro CLO 2018 BV)	1,921,709	0.42%
Dryden 29 Euro CLO 2013 BV	1,936,225	0.42%
BlueMountain CLO 2016-3 Ltd.	1,960,000	0.42%
Marathon CLO XIII Ltd.	2,076,025	0.42%
Benefit Street Partners CLO XIV Ltd.	2,226,703	0.42%

Deal Name	Total Exposure	% of Deal
Romark CLO-III Ltd.	1,803,200	0.42%
Venture XXIX CLO Ltd.	2,206,845	0.42%
Benefit Street Partners CLO XII Ltd.	2,902,903	0.42%
Sound Point CLO XII Ltd.	2,457,405	0.42%
BlueMountain CLO 2018-3 Ltd.	2,450,000	0.42%
Signal Peak CLO 7 Ltd. (FKA Mariner CLO 7 Ltd.)	1,673,095	0.41%
Benefit Street Partners CLO XVII Ltd.	2,068,053	0.41%
Wellfleet CLO 2015-1 Ltd.	1,381,208	0.41%
OCP CLO 2020-19 Ltd.	2,093,585	0.41%
Madison Park Funding XXXVII Ltd.	2,450,000	0.41%
Benefit Street Partners CLO X Ltd.	2,077,344	0.41%
Atrium XIII	3,446,862	0.41%
Benefit Street Partners CLO XIX Ltd.	2,062,211	0.41%
Battery Park CLO Ltd.	1,428,771	0.41%
Madison Park Funding XXXI Ltd.	3,254,433	0.41%
KKR CLO 28 Ltd.	1,862,370	0.40%
Symphony CLO XXVI Ltd. (FKA TIAA CLO II Ltd.)	2,425,500	0.40%
Sound Point CLO XV Ltd.	2,494,680	0.40%
Venture 36 CLO Ltd.	2,209,925	0.39%
Signal Peak CLO 4 Ltd. (FKA Mariner CLO 2017-4 Ltd.)	2,358,918	0.39%
Betony CLO 2 Ltd.	1,980,720	0.39%
Wellfleet CLO 2018-3 Ltd.	1,578,523	0.39%
KKR CLO 30 Ltd.	1,777,330	0.39%
Wellfleet CLO 2017-3 Ltd.	1,578,523	0.39%
Riserva CLO Ltd.	2,375,775	0.39%
Benefit Street Partners CLO XVI Ltd.	1,947,260	0.39%
Alinea CLO Ltd.	1,978,725	0.39%
Signal Peak CLO 5 Ltd. (FKA Mariner CLO 5 Ltd.)	1,924,348	0.39%
Carlyle Global Market Strategies CLO 2014-3-R Ltd.	3,005,231	0.38%
Sound Point CLO XXVII Ltd.	1,974,811	0.38%
Hayfin Kingsland X Ltd.	1,972,330	0.38%
Carlyle Global Market Strategies CLO 2015-4 Ltd.	1,868,648	0.38%
PPM CLO 2018-1 Ltd.	1,525,994	0.38%
Carlyle Global Market Strategies CLO 2015-3 Ltd.	1,905,472	0.38%
PPM CLO 2 Ltd.	1,525,994	0.38%
Trinitas CLO V Ltd.	980,000	0.38%
Dryden 46 Euro CLO 2016 DAC	1,921,709	0.37%
Voya CLO 2017-2 Ltd.	2,215,905	0.37%
TCW CLO 2017-1 Ltd.	1,870,286	0.37%
Venture 34 CLO Ltd	1,914,447	0.37%
Dryden 62 Euro CLO 2017 BV	1,921,709	0.37%
Carlyle US CLO 2017-1 Ltd.	2,170,915	0.37%
Carlyle Global Market Strategies CLO 2013-1 Ltd.	2,170,915	0.37%
Carlyle US CLO 2017-2 Ltd.	2,170,915	0.37%



Deal Name	Total Exposure	% of Deal
Carlyle Global Market Strategies CLO 2014-5 Ltd.	1,816,260	0.37%
Venture XXVII CLO Ltd.	2,228,161	0.37%
Carlyle C17 CLO Ltd. (FKA Cent CLO 17 Ltd.)	1,474,925	0.37%
MidOcean Credit CLO VII	2,115,733	0.36%
Neuberger Berman CLO XVI-S Ltd.	1,675,800	0.36%
Carlyle Global Market Strategies CLO 2015-1 Ltd.	1,723,618	0.36%
Carlyle US CLO 2018-2 Ltd.	2,163,387	0.36%
Carlyle Global Market Strategies CLO 2015-5 Ltd.	1,758,481	0.36%
PPM CLO 3 Ltd.	1,470,000	0.36%
Carlyle US CLO 2017-3 Ltd.	2,121,666	0.36%
Octagon Investment Partners 50 Ltd.	1,488,614	0.36%
Dryden 59 Euro CLO 2017 BV	1,936,225	0.36%
Sound Point CLO XVIII Ltd.	2,840,263	0.36%
Parallel 2018-1 Ltd.	1,385,503	0.36%
Carlyle US CLO 2016-4 Ltd.	1,720,910	0.36%
Romark CLO-I Ltd.	1,587,600	0.35%
Carlyle US CLO 2017-5 Ltd.	1,758,480	0.35%
Madison Park Funding XLVI Ltd.	2,450,000	0.35%
Dryden 56 Euro CLO 2017 BV	2,418,556	0.35%
Romark CLO-II Ltd.	1,582,700	0.35%
Carlyle US CLO 2018-1 Ltd.	2,064,895	0.35%
Carlyle US CLO 2018-3 Ltd.	1,377,554	0.35%
Flatiron CLO 17 Ltd.	1,372,000	0.34%
Signal Peak CLO 6 Ltd. (FKA Mariner CLO 6 Ltd.)	1,712,454	0.34%
Carlyle Global Market Strategies CLO 2014-1 Ltd.	2,346,031	0.34%
Venture 37 CLO Ltd.	1,742,085	0.34%
Carlyle Global Market Strategies CLO 2016-3 Ltd.	1,673,559	0.34%
Dryden 39 Euro CLO 2015 BV	1,936,225	0.34%
Neuberger Berman Loan Advisers CLO 33 Ltd.	2,067,800	0.34%
Carlyle US CLO 2019-2 Ltd.	1,868,057	0.34%
Carlyle US CLO 2019-4 Ltd.	1,517,330	0.34%
MidOcean Credit CLO IX	1,345,665	0.34%
Carlyle Global Market Strategies CLO 2014-4-R Ltd.	1,818,910	0.34%
Carlyle Global Market Strategies CLO 2012-4 Ltd.	2,019,636	0.34%
Carlyle Global Market Strategies CLO 2013-4 Ltd.	1,327,186	0.33%
BlueMountain CLO 2015-3 Ltd.	1,470,000	0.33%
Carlyle US CLO 2017-4 Ltd.	1,966,402	0.33%
Cedar Funding X CLO Ltd.	1,342,028	0.33%
Carlyle US CLO 2020-1 Ltd.	1,679,589	0.33%
Jefferson Mill CLO Ltd.	1,313,200	0.33%
Romark WM-R Ltd.	1,597,400	0.33%
Crown Point CLO 7 Ltd.	1,470,000	0.33%
Carlyle Global Market Strategies CLO 2013-3 Ltd.	1,623,539	0.33%
Carlyle Global Market Strategies CLO 2014-2-R Ltd.	1,917,156	0.33%

Deal Name	Total Exposure	% of Deal
Eaton Vance CLO 2018-1 Ltd.	1,494,500	0.33%
Wellfleet CLO X Ltd.	1,233,222	0.33%
Eaton Vance CLO 2015-1 Ltd.	1,323,000	0.33%
Carlyle US CLO 2019-3 Ltd.	1,966,304	0.33%
Eaton Vance CLO 2014-1R Ltd.	1,592,500	0.32%
Carlyle US CLO 2019-1 Ltd.	1,970,879	0.32%
Eaton Vance CLO 2019-1 Ltd.	1,323,000	0.32%
Carlyle Global Market Strategies CLO 2012-3 Ltd.	1,968,145	0.32%
Marble Point CLO XIV Ltd.	1,257,274	0.32%
Hayfin Kingsland VIII Ltd.	1,972,330	0.32%
Carlyle US CLO 2021-1 Ltd.	1,984,810	0.32%
Marble Point CLO X Ltd.	1,571,592	0.32%
Carlyle Global Market Strategies CLO 2016-1 Ltd.	1,179,693	0.32%
Venture 31 CLO Ltd	2,597,739	0.32%
Dryden 48 Euro CLO 2016 BV	1,446,991	0.32%
Cedar Funding IX CLO Ltd.	1,593,711	0.32%
Cedar Funding II CLO Ltd.	1,110,491	0.31%
MidOcean Credit CLO VIII	1,581,081	0.31%
Neuberger Berman CLO XXIII Ltd.	1,225,000	0.31%
Venture XXX CLO Ltd.	2,206,231	0.31%
Neuberger Berman Loan Advisers CLO 30 Ltd.	1,553,300	0.31%
Neuberger Berman Loan Advisers CLO 31 Ltd.	1,558,200	0.31%
Neuberger Berman Loan Advisers CLO 32 Ltd.	1,876,700	0.31%
Neuberger Berman Loan Advisers CLO 24 Ltd.	1,538,600	0.31%
Neuberger Berman Loan Advisers CLO 27 Ltd.	1,548,400	0.31%
Carlyle US CLO 2018-4 Ltd.	1,825,760	0.30%
Neuberger Berman Loan Advisers CLO 28 Ltd.	1,538,600	0.30%
Neuberger Berman CLO XVII Ltd.	1,656,200	0.30%
Neuberger Berman Loan Advisers CLO 29 Ltd.	1,543,500	0.30%
Neuberger Berman CLO XIV Ltd.	1,210,300	0.30%
Neuberger Berman CLO XVIII Ltd.	1,523,900	0.30%
Neuberger Berman CLO XV Ltd.	1,205,400	0.30%
Neuberger Berman Loan Advisers CLO 25 Ltd.	1,523,900	0.30%
Neuberger Berman CLO XXII Ltd.	1,215,200	0.30%
Regatta VI Funding Ltd.	1,234,284	0.30%
Neuberger Berman Loan Advisers CLO 26 Ltd.	1,680,700	0.30%
BlueMountain CLO 2015-4 Ltd.	1,470,000	0.30%
Neuberger Berman CLO XX Ltd.	1,519,000	0.30%
Venture 33 CLO Ltd.	1,815,955	0.30%
Oaktree CLO 2019-1 Ltd.	2,178,540	0.30%
Ares LV CLO Ltd.	1,552,013	0.30%
Oaktree CLO 2019-2 Ltd.	1,452,360	0.29%
BlueMountain CLO XXIV Ltd.	1,470,000	0.29%
Carlyle US CLO 2021-2 Ltd.	1,488,608	0.29%

Deal Name	Total Exposure	% of Deal
Oaktree CLO 2018-1 Ltd.	1,452,360	0.29%
Shackleton 2019-XIV CLO Ltd.	1,254,017	0.29%
Trinitas CLO VIII Ltd.	1,440,303	0.28%
TCW CLO 2019-1 AMR Ltd.	1,128,111	0.28%
Hayfin US XII Ltd.	982,456	0.28%
MidOcean Credit CLO VI	1,113,707	0.27%
Steele Creek CLO 2019-2 Ltd.	1,085,760	0.27%
Post CLO 2018-1 Ltd.	1,102,275	0.27%
Cedar Funding V CLO Ltd.	1,038,638	0.26%
Ocean Trails CLO V	982,456	0.25%
Symphony CLO XVI Ltd.	984,925	0.25%
TCW CLO 2021-1 Ltd.	992,405	0.25%
Aimco CLO 12 Ltd.	989,899	0.25%
LCM 31 Ltd.	992,405	0.25%
Sound Point CLO XXVI Ltd.	1,231,776	0.25%
Ocean Trails CLO VII	982,456	0.25%
BlueMountain CLO XXII Ltd.	980,000	0.25%
Aimco CLO Series 2017-A	980,000	0.24%
Aimco CLO Series 2018-B	980,000	0.24%
AGL CLO 5 Ltd.	1,964,912	0.24%
Neuberger Berman CLO XXI Ltd.	1,220,100	0.24%
Trinitas CLO VII Ltd.	1,440,303	0.24%
Parallel 2017-1 Ltd.	891,800	0.23%
Cedar Funding VI CLO Ltd.	1,151,564	0.23%
JFIN CLO 2015-II Ltd. (FKA Apex Credit CLO 2015-II Ltd.)	472,289	0.23%
Parallel 2018-2 Ltd.	891,800	0.23%
Parallel 2019-1 Ltd.	891,800	0.22%
Halcyon Loan Advisors Funding 2018-2 Ltd.	1,000,460	0.22%
Halcyon Loan Advisors Funding 2017-2 Ltd.	985,227	0.22%
Halcyon Loan Advisors Funding 2018-1 Ltd.	1,031,643	0.21%
Halcyon Loan Advisors Funding 2017-1 Ltd.	867,798	0.21%
Cedar Funding VII CLO Ltd.	1,024,529	0.20%
Cedar Funding IV CLO Ltd.	1,177,452	0.20%
KKR CLO 27 Ltd.	916,593	0.20%
Trinitas CLO VI Ltd.	1,440,303	0.20%
Cedar Funding VIII CLO Ltd.	1,009,222	0.20%
KKR CLO 13 Ltd.	540,303	0.20%
Atlas Senior Loan Fund XVI Ltd.	992,405	0.20%
Invesco Euro CLO III DAC	920,081	0.20%
Benefit Street Partners CLO XVIII Ltd.	1,000,000	0.20%
BlueMountain CLO XXIII Ltd.	980,000	0.20%
BlueMountain CLO 2016-2 Ltd.	980,000	0.20%
Octagon 53 Ltd.	994,924	0.20%

Deal Name	Total Exposure	% of Deal
Sound Point CLO XXVIII Ltd.	992,405	0.19%
Octagon Investment Partners 48 Ltd.	987,406	0.19%
Invesco Euro CLO IV DAC	920,081	0.19%
Invesco Euro CLO II DAC	920,081	0.19%
Invesco Euro CLO I DAC	920,081	0.19%
Trinitas CLO IV Ltd.	757,273	0.19%
Steele Creek CLO 2015-1 Ltd.	552,919	0.19%
Eaton Vance CLO 2013-1 Ltd.	753,066	0.18%
Symphony CLO XV Ltd.	984,925	0.17%
Voya CLO 2020-1 Ltd.	492,462	0.16%
Steele Creek CLO 2018-1 Ltd.	634,504	0.16%
Steele Creek CLO 2017-1 Ltd.	713,674	0.16%
Steele Creek CLO 2018-2 Ltd.	636,027	0.16%
Steele Creek CLO 2014-1R Ltd.	655,889	0.16%
Steele Creek CLO 2016-1 Ltd.	473,209	0.16%
Regatta II Funding LP	491,662	0.14%
Marble Point CLO XVIII Ltd.	707,217	0.14%
Cedar Funding XII CLO Ltd.	494,949	0.14%
KKR CLO 10 Ltd.	540,303	0.14%
KKR Financial CLO 2013-1 Ltd.	675,387	0.14%
KKR CLO 26 Ltd.	675,387	0.13%
KKR CLO 24 Ltd.	540,303	0.13%
KKR CLO 22 Ltd.	810,460	0.13%
KKR CLO 9 Ltd.	675,387	0.13%
KKR CLO 15 Ltd.	540,303	0.13%
KKR CLO 20 Ltd.	810,460	0.13%
KKR CLO 23 Ltd.	675,387	0.13%
KKR CLO 18 Ltd.	945,533	0.13%
KKR CLO 11 Ltd.	742,918	0.13%
Oaktree CLO 2019-4 Ltd.	984,925	0.13%
KKR CLO 14 Ltd.	675,651	0.13%
KKR CLO 25 Ltd.	607,845	0.13%
KKR CLO 12 Ltd.	540,303	0.13%
KKR CLO 21 Ltd.	810,460	0.13%
KKR CLO 17 Ltd.	810,460	0.13%
Trinitas CLO IX Ltd.	757,273	0.12%
Voya CLO 2020-3 Ltd.	493,703	0.12%
Trinitas CLO X Ltd.	757,273	0.12%
PPM CLO 4 Ltd.	433,081	0.12%
Regatta XIII Funding Ltd.	684,372	0.12%
Regatta XV Funding Ltd.	722,830	0.12%
Regatta VIII Funding Ltd.	607,333	0.12%
Regatta XIV Funding Ltd.	828,899	0.12%
Regatta XI Funding Ltd.	607,333	0.12%

Deal Name	Total Exposure	% of Deal
Regatta XVI Funding Ltd.	732,581	0.12%
Regatta IX Funding Ltd.	478,673	0.12%
Regatta X Funding Ltd.	626,314	0.12%
Steele Creek CLO 2019-1 Ltd.	438,572	0.11%
TCI-Symphony CLO 2016-1 Ltd.	492,462	0.10%
Battalion CLO 18 Ltd.	398,326	0.10%
Regatta XII Funding Ltd.	386,061	0.09%
MidOcean Credit CLO III	413,991	0.09%
TCI-Symphony CLO 2017-1 Ltd.	492,462	0.08%
Fortress Credit BSL V Ltd.	264,440	0.04%
Fortress Credit BSL IV Ltd.	154,162	0.03%
Black Diamond CLO 2017-1 Ltd.	93,578	0.02%
Black Diamond CLO 2016-1 Ltd.	117,641	0.02%
Fortress Credit BSL III Ltd.	121,187	0.02%
Fortress Credit BSL VII Ltd.	92,519	0.02%
Fortress Credit BSL VI Ltd. (FKA Hildene CLO IV Ltd.)	110,139	0.02%
FDF III Ltd.	110,167	0.02%
Black Diamond CLO 2019-2 Ltd.	59,938	0.01%
FDF IV Ltd.	110,140	0.01%
Fortress Credit BSL VIII Ltd.	35,157	0.01%
FDF V Ltd.	37,449	0.01%

Source: Moody's Analytics Structured Finance Portal

## Trading LX180415

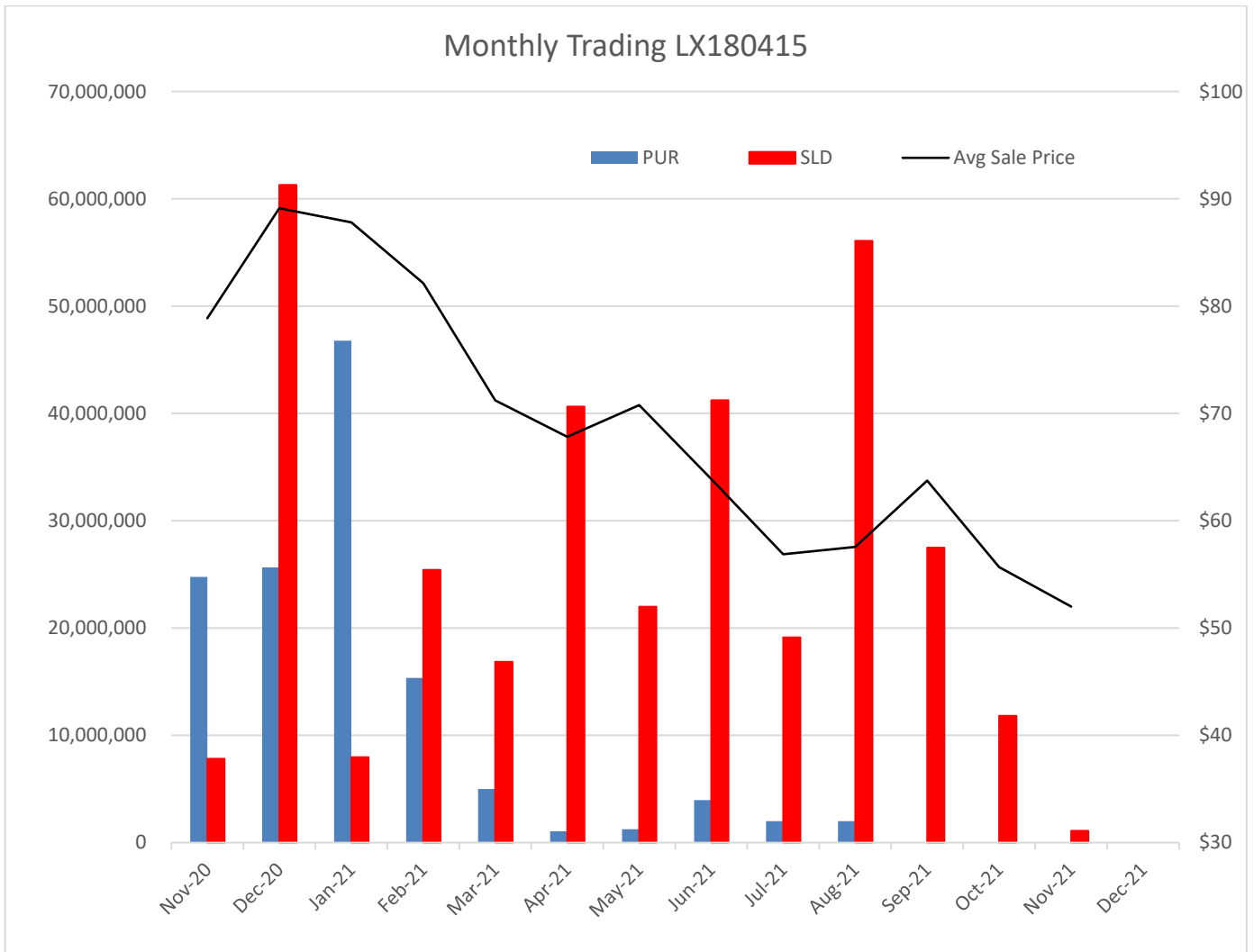
Manager	Purchase Par	Purchase Price	Par Sold	Sale Price	Net Par
CBAM CLO Management			(93,697,063)	61.58	(93,697,063)
Blackstone Liquid Credit Strategies LLC	10,000,000	86.66	(47,710,410)	73.79	(37,710,410)
BlackRock Financial Management			(21,381,823)	56.11	(21,381,823)
Assured Investment Management LLC			(17,483,062)	72.01	(17,483,062)
Canyon Capital Advisors LLC			(13,800,301)	89.25	(13,800,301)
Ellington CLO Management LLC	28,000,000	79.35	(11,000,000)	86.23	17,000,000
Napier Park Global Capital, LLC			(11,000,000)	89.00	(11,000,000)
Fortress Investment Group LLC			(9,399,847)	88.52	(9,399,847)
Carlson Capital, L.P.	1,500,000	92.50	(7,083,706)	74.65	(5,583,706)
Gulf Stream Asset Management LLC			(6,610,888)	82.85	(6,610,888)
Alcentra Inc.			(6,468,863)	69.29	(6,468,863)
Carlyle Investment Management LLC	3,500,000	91.48	(5,451,296)	71.08	(1,951,296)
LCM Asset Management LLC	7,000,000	87.63	(5,000,000)	88.50	2,000,000
MJX Asset Management LLC			(4,969,999)	57.25	(4,969,999)
Pretium Credit Management LLC			(4,939,886)	64.25	(4,939,886)
Generate Advisors LLC			(4,925,388)	80.67	(4,925,388)
Black Diamond Capital Management LLC			(4,505,455)	87.30	(4,505,455)
ZAIS Group Inc.	6,974,786	88.45	(4,462,229)	77.74	2,512,557
Hayfin Capital Management LLP	2,989,975	84.33	(4,000,000)	82.25	(1,010,025)
Marble Point Credit Management LLC	3,959,323	59.88	(3,959,322)	59.88	1
Brigade Capital Management LP	2,019,999	82.75	(3,555,673)	57.00	(1,535,674)
PGIM	3,000,000	91.18	(3,389,625)	63.50	(389,625)
Vibrant Capital Partners			(3,334,978)	71.50	(3,334,978)
OakTree Capital Management LLC			(3,230,772)	54.13	(3,230,772)
Crescent Capital Group LP			(3,113,995)	71.75	(3,113,995)
Trinitas Capital Management LLC			(3,000,000)	89.50	(3,000,000)
Bardin Hill Loan Management LLC			(2,744,462)	68.64	(2,744,462)
Benefit Street Partners LLC			(2,590,107)	54.25	(2,590,107)
Telos Asset Management LLC	1,000,000	82.00	(2,500,000)	85.75	(1,500,000)
MidOcean Credit Fund Management LP			(2,294,618)	59.25	(2,294,618)
Principal Global Investors LLC			(2,200,000)	69.88	(2,200,000)
Tall Tree Investment Management LLC			(2,141,591)	66.00	(2,141,591)
CarVal CLO Management, LLC			(1,994,937)	71.25	(1,994,937)
Seix Investment Advisors LLC			(1,976,237)	90.50	(1,976,237)
40/86 Advisors Inc.			(1,962,600)	80.00	(1,962,600)
Goldman Sachs Asset Management			(1,450,000)	69.50	(1,450,000)
Jocassee Partners LLC			(1,186,315)	56.83	(1,186,315)
Symphony Asset Management LLC			(992,462)	85.63	(992,462)
Five Arrows Managers LLP			(989,974)	85.00	(989,974)
York CLO Managed Holdings LLC			(989,850)	80.67	(989,850)
Sound Point Capital Management LP	11,723,113	89.33	(985,000)	70.97	10,738,113
Octagon Credit Investors, LLC	3,749,365	79.60	(982,827)	70.50	2,766,538
Whitebox Capital Management LLC			(980,025)	70.00	(980,025)
KKR Financial Advisors LLC			(897,710)	62.50	(897,710)

Kayne Anderson Capital Advisors, L.P.			(812,037)	75.00	(812,037)
Eaton Vance Management			(648,359)	88.00	(648,359)
Invesco Inc.	1,831,000	88.75	(31,000)	101.25	1,800,000
AEGON USA Investment Management, LLC	11,889,820	78.84			11,889,820
Angelo, Gordon & Company LP	8,301,086	88.03			8,301,086
Ares Management, LLC	3,957,144	87.00			3,957,144
AXA Investment Managers	498,737	89.00			498,737
Canaras Capital Management, LLC	2,808,535	77.00			2,808,535
Crestline Denali Capital LP	3,400,000	89.75			3,400,000
HarbourView Asset Management Corp.	200,000	86.50			200,000
Medalist Partners Corporate Finance LLC	500,000	90.50			500,000
Nassau Corporate Credit LLC	3,500,000	83.67			3,500,000
Onex Credit Partners LLC	1,000,002	78.50			1,000,002
ORIX Holdings	1,000,000	91.75			1,000,000
PPM America Inc.	520,000	88.50			520,000
TCW Asset Management Company	3,000,000	87.13			3,000,000
<b>Total/Average</b>	<b>127,822,885</b>	<b>83.78</b>	<b>(388,824,692)</b>	<b>70.77</b>	<b>(211,011,807)</b>

Source: Moody's Analytics Structured FinancePortal



### Monthly Trading LX180415



Source: Moody's Analytics Structured Finance Portal

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