



Virtus AllianzGI Convertible & Income Fund

as of : 10/29/2021

(Unaudited)

<u>SECURITY</u>	<u>SHARES</u>	<u>TRADED MARKET VALUE</u>	<u>% OF PORTFOLIO</u>
Wells Fargo & Company 7.5 % Non Cum Perp Conv Pfd Registered Shs A Series L	16,980	\$25,809,091	2.91 %
Broadcom Inc 8.00 % Cum Conv Pfd Registered Shs 2019-30.09.22 Series A	12,835	\$21,528,659	2.43 %
Cheniere Energy, Inc. 4.25% 15-MAR-2045	24,750,000	\$21,086,391	2.38 %
Danaher Corporation Cum Conv Red Pfd Registered Shs Series A	8,695	\$18,131,249	2.05 %
Bank of America Corp 7.25 % Non Cum Perp Conv Pfd Registered Shs Series L	12,080	\$17,301,218	1.95 %
NextEra Energy Inc Corporate Units Cons of Debenture 01.09.25 + 1 PC 01.09.23	254,310	\$13,936,188	1.57 %
Aptiv PLC	56,155	\$10,849,146	1.22 %
Tesla, Inc. 2.0% 15-MAY-2024	590,000	\$10,584,600	1.19 %
Avantor, Inc. Cum Conv Pfd Registered Shs Series A	84,600	\$10,471,788	1.18 %
Square, Inc. 0.0% 01-MAY-2026	8,545,000	\$10,004,544	1.13 %
Match Group FinanceCo 2, Inc. 0.875% 15-JUN-2026	5,265,000	\$9,564,308	1.08 %
Snap Inc	8,970,000	\$9,083,097	1.03 %
Pioneer Natural Resources Co	5,080,000	\$8,977,723	1.01 %
Oak Street Health, Inc. 0.0% 15-MAR-2026	9,505,000	\$8,870,975	1.00 %
Airbnb, Inc. 0.0% 15-MAR-2026	8,685,000	\$8,502,709	0.96 %
Boston Scientific Corporation Cum Conv Pfd Registered Shs 2020-01.06.23 Series A	71,510	\$8,369,530	0.94 %
Cloudflare Inc	6,525,000	\$8,212,744	0.93 %
Palo Alto Networks Inc	4,450,000	\$7,779,045	0.88 %
Vail Resorts, Inc. 0.0% 01-JAN-2026	6,875,000	\$7,550,448	0.85 %
EQT Corp	4,560,000	\$7,126,428	0.80 %
fuboTV Inc. 3.25% 15-FEB-2026	7,405,000	\$7,099,914	0.80 %

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BofA Finance LLC 0.125% 01-SEP-2022	5,970,000	\$7,008,780	0.79 %
Porch Group Inc	6,325,000	\$6,947,095	0.78 %
Zscaler Inc	3,150,000	\$6,795,076	0.77 %
Workday, Inc. 0.25% 01-OCT-2022	3,275,000	\$6,464,195	0.73 %
Sea Ltd	6,100,000	\$6,406,373	0.72 %
Expedia Group, Inc. 0.0% 15-FEB-2026	5,895,000	\$6,364,173	0.72 %
Ford Motor Company 0.0% 15-MAR-2026	5,370,000	\$6,352,102	0.72 %
Bill.com Holdings Inc	5,920,000	\$6,328,352	0.71 %
Splunk Inc	6,015,000	\$6,281,916	0.71 %
Coinbase Global Inc	5,270,000	\$6,250,471	0.71 %
Twitter, Inc. 0.0% 15-MAR-2026	6,815,000	\$6,245,657	0.71 %
Uber Technologies, Inc. 0.0% 15-DEC-2025	6,395,000	\$6,152,156	0.69 %
CCF Holdings LLC	7,808,320	\$6,090,490	0.69 %
Coupa Software Inc	5,535,000	\$6,057,653	0.68 %
Insulet Corporation 0.375% 01-SEP-2026	3,970,000	\$5,888,747	0.66 %
Southwest Airlines Co. 1.25% 01-MAY-2025	4,140,000	\$5,811,525	0.66 %
T-Mobile US, Inc 2020 Cash Mandatory Exchangeable Trust	5,345	\$5,593,581	0.63 %
Teladoc Health Inc	5,415,000	\$5,540,087	0.63 %
Okta Inc	4,390,000	\$5,489,746	0.62 %
Exact Sciences Corporation 0.375% 01-MAR-2028	5,125,000	\$5,483,750	0.62 %
Liberty Media Corp. 1.375% 15-OCT-2023	3,765,000	\$5,442,868	0.61 %
JPMorgan Chase Bank, NA (New York Branch) 0.125% 01-JAN-2023	5,220,000	\$5,402,700	0.61 %
SoFi Technologies Inc	4,595,000	\$5,377,297	0.61 %
DraftKings, Inc. 0.0% 15-MAR-2028	5,875,000	\$5,122,654	0.58 %
Royal Caribbean Cruises Ltd. /Subsidiaries (2)/ 2.875% 15-NOV-2023	4,080,000	\$5,097,608	0.58 %
Datadog Inc	2,680,000	\$5,075,328	0.57 %

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Wayfair Inc	5,045,000	\$4,969,779	0.56 %
Dexcom Inc	3,830,000	\$4,889,193	0.55 %
II-VI Incorporated 0.25% 01-SEP-2022	3,630,000	\$4,866,366	0.55 %
Burlington Stores Inc	3,390,000	\$4,857,596	0.55 %
Booking Holdings Inc	3,190,000	\$4,732,342	0.53 %
Jazz Investments I Ltd	4,060,000	\$4,726,067	0.53 %
Zendesk Inc	3,995,000	\$4,701,635	0.53 %
Chegg Inc	4,915,000	\$4,589,447	0.52 %
DISH Network Corporation 0.0% 15-DEC-2025	3,890,000	\$4,463,892	0.50 %
RingCentral, Inc. 0.0% 01-MAR-2025	4,345,000	\$4,456,341	0.50 %
Bentley Systems, Inc. 0.125% 15-JAN-2026	3,870,000	\$4,392,450	0.50 %
Spotify USA, Inc. 0.0% 15-MAR-2026	4,580,000	\$4,353,794	0.49 %
NextEra Energy, Inc. Corporate Units Cons of Debenture 01.03.25 + 1 PC 01.03.23	78,590	\$4,280,797	0.48 %
Enphase Energy, Inc. 0.0% 01-MAR-2028	3,785,000	\$4,242,461	0.48 %
Delta Air Lines Inc, 7.3750% 01/15/2026	3,595,000	\$4,228,119	0.48 %
Dick's Sporting Goods Inc	1,110,000	\$4,227,472	0.48 %
DocuSign, Inc. 0.0% 15-JAN-2024	3,910,000	\$4,116,821	0.46 %
Rackspace Technology Global Inc, 5.3750% 12/01/2028	4,265,000	\$4,105,063	0.46 %
Pebblebrook Hotel Trust 1.75% 15-DEC-2026	3,620,000	\$4,029,429	0.45 %
Two Harbors Investment Corp. 6.25% 15-JAN-2022	3,975,000	\$3,992,391	0.45 %
Amkor Technology Inc, 6.6250% 09/15/2027	3,750,000	\$3,988,125	0.45 %
Etsy Inc	3,065,000	\$3,915,149	0.44 %
GFL Environmental Inc Tangible Equity Units Cons of Note 15.03.25 + 1 PC 15.03.23	41,395	\$3,905,204	0.44 %
Avalara Inc	3,675,000	\$3,837,741	0.43 %
Etsy Inc	2,595,000	\$3,836,253	0.43 %
JetBlue Airways Corporation 0.5% 01-APR-2026	3,930,000	\$3,773,650	0.43 %

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Plug Power Inc	490,000	\$3,753,719	0.42 %
AMC Entertainment Holdings Inc, 6.1250% 05/15/2027	4,990,000	\$3,692,600	0.42 %
ON Semiconductor Corp	3,020,000	\$3,629,738	0.41 %
DISH Network Corp	3,510,000	\$3,576,116	0.40 %
Akamai Technologies, Inc. 0.125% 01-MAY-2025	2,850,000	\$3,489,932	0.39 %
Zillow Group, Inc. 2.75% 15-MAY-2025	1,985,000	\$3,456,481	0.39 %
Shift4 Payments Inc	3,750,000	\$3,452,250	0.39 %
Tenet Healthcare Corp, 6.1250% 10/01/2028	3,260,000	\$3,422,837	0.39 %
Sprint Communications Inc, 11.5000% 11/15/2021	3,370,000	\$3,382,132	0.38 %
Park-Ohio Industries Inc, 6.6250% 04/15/2027	3,580,000	\$3,365,200	0.38 %
Fastly, Inc. 0.0% 15-MAR-2026	3,710,000	\$3,297,298	0.37 %
International Game Technology PLC, 6.2500% 01/15/2027	2,890,000	\$3,251,250	0.37 %
Sunnova Energy International Inc	2,280,000	\$3,238,479	0.37 %
Natera Inc	1,055,000	\$3,229,802	0.36 %
Owens-Brockway Glass Container Inc, 6.6250% 05/13/2027	3,020,000	\$3,227,625	0.36 %
Kraft Heinz Foods Co, 6.5000% 02/09/2040	2,255,000	\$3,218,295	0.36 %
Clarios Global LP / Clarios US Finance Co, 8.5000% 05/15/2027	3,010,000	\$3,197,433	0.36 %
DISH DBS Corp, 7.3750% 07/01/2028	3,025,000	\$3,180,031	0.36 %
Ford Motor Co, 9.6250% 04/22/2030	2,205,000	\$3,176,589	0.36 %
Chewy, Inc 2020 Cash Mandatory Exchangeable Trust	1,830	\$3,134,291	0.35 %
Occidental Petroleum Corp, 6.6250% 09/01/2030	2,510,000	\$3,071,362	0.35 %
Ford Motor Co, 9.0000% 04/22/2025	2,545,000	\$3,060,363	0.35 %
Clarivate PLC	33,115	\$3,044,924	0.34 %
MicroStrategy Incorporated 0.0% 15-FEB-2027	3,665,000	\$3,025,464	0.34 %
NCL Corp Ltd, 5.8750% 03/15/2026	3,010,000	\$3,017,525	0.34 %
Sprint Corp, 7.6250% 03/01/2026	2,415,000	\$2,895,344	0.33 %

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Enphase Energy, Inc. 0.0% 01-MAR-2026	2,665,000	\$2,883,883	0.33 %
American Axle & Manufacturing Inc, 6.5000% 04/01/2027	2,760,000	\$2,880,750	0.33 %
Performance Food Group Inc, 5.5000% 10/15/2027	2,750,000	\$2,866,875	0.32 %
NCL Corp Ltd	1,710,000	\$2,848,308	0.32 %
NIO Inc. 0.5% 01-FEB-2027	3,355,000	\$2,828,002	0.32 %
BridgeBio Pharma, Inc. 2.25% 01-FEB-2029	3,125,000	\$2,789,063	0.31 %
Occidental Petroleum Corp, 5.5500% 03/15/2026	2,510,000	\$2,770,413	0.31 %
Bausch Health Americas Inc, 8.5000% 01/31/2027	2,585,000	\$2,743,331	0.31 %
United Rentals North America Inc, 5.2500% 01/15/2030	2,395,000	\$2,592,588	0.29 %
CNX Resources Corp, 7.2500% 03/14/2027	2,430,000	\$2,583,698	0.29 %
Targa Resources Partners LP / Targa Resources Partners Finance Corp, 6.8750% 01/15/2029	2,300,000	\$2,576,000	0.29 %
Elanco Animal Health, Inc. Equity Unit Cons of Nts 01.02.23 + 1 PC	50,815	\$2,575,304	0.29 %
Jazz Securities DAC, 4.3750% 01/15/2029	2,480,000	\$2,548,200	0.29 %
LiveStyle Inc. Series B Preferred	25,188	\$2,518,800	0.28 %
TransDigm Inc, 6.3750% 06/15/2026	2,400,000	\$2,481,000	0.28 %
Freeport-McMoRan Inc, 5.2500% 09/01/2029	2,265,000	\$2,479,043	0.28 %
SS&C Technologies Inc, 5.5000% 09/30/2027	2,310,000	\$2,431,275	0.27 %
American Airlines Inc, 11.7500% 07/15/2025	1,955,000	\$2,421,756	0.27 %
Opendoor Technologies Inc	1,720,000	\$2,386,742	0.27 %
Middleby Corp/The	1,585,000	\$2,386,671	0.27 %
USA Compression Partners LP / USA Compression Finance Corp, 6.8750% 09/01/2027	2,285,000	\$2,373,544	0.27 %
CSC Holdings LLC, 7.5000% 04/01/2028	2,230,000	\$2,372,163	0.27 %
Lumentum Holdings, Inc. 0.5% 15-DEC-2026	2,175,000	\$2,365,313	0.27 %
Horizon Therapeutics USA Inc, 5.5000% 08/01/2027	2,235,000	\$2,355,131	0.27 %
CCO Holdings LLC / CCO Holdings Capital Corp, 4.5000% 05/01/2032	2,310,000	\$2,320,926	0.26 %
Royal Caribbean Cruises Ltd	1,710,000	\$2,306,495	0.26 %

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TransDigm Inc, 5.5000% 11/15/2027	2,240,000	\$2,293,200	0.26 %
Cleveland-Cliffs Inc, 5.8750% 06/01/2027	2,195,000	\$2,282,800	0.26 %
Terex Corp, 5.0000% 05/15/2029	2,215,000	\$2,259,300	0.26 %
Sirius XM Radio Inc, 4.0000% 07/15/2028	2,240,000	\$2,256,128	0.25 %
Itron Corp. 0.0% 15-MAR-2026	2,400,000	\$2,253,085	0.25 %
Gray Television Inc, 4.7500% 10/15/2030	2,280,000	\$2,248,952	0.25 %
DIRECTV Holdings LLC / DIRECTV Financing Co Inc, 5.8750% 08/15/2027	2,160,000	\$2,239,164	0.25 %
Nexstar Media Inc, 5.6250% 07/15/2027	2,120,000	\$2,236,600	0.25 %
Compass Group Diversified Holdings LLC, 5.2500% 04/15/2029	2,140,000	\$2,225,600	0.25 %
i3 Verticals LLC	2,435,000	\$2,218,894	0.25 %
PDC Energy Inc, 5.7500% 05/15/2026	2,150,000	\$2,211,813	0.25 %
Scientific Games International Inc, 8.2500% 03/15/2026	2,080,000	\$2,204,800	0.25 %
GFL Environmental Inc, 4.7500% 06/15/2029	2,170,000	\$2,188,955	0.25 %
Clarivate Science Holdings Corp, 4.8750% 07/01/2029	2,195,000	\$2,185,562	0.25 %
NGL Energy Operating LLC / NGL Energy Finance Corp, 7.5000% 02/01/2026	2,150,000	\$2,180,251	0.25 %
Bath & Body Works Inc, 6.6250% 10/01/2030	1,945,000	\$2,175,969	0.25 %
Caesars Entertainment Inc, 6.2500% 07/01/2025	2,065,000	\$2,172,070	0.25 %
Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.3750% 03/01/2029	2,060,000	\$2,168,150	0.24 %
Halozyme Therapeutics, Inc. 0.25% 01-MAR-2027	2,435,000	\$2,154,066	0.24 %
United States Steel Corp, 6.8750% 03/01/2029	2,010,000	\$2,150,700	0.24 %
Koppers Inc, 6.0000% 02/15/2025	2,095,000	\$2,145,133	0.24 %
Shift4 Payments, Inc. 0.0% 15-DEC-2025	1,970,000	\$2,136,268	0.24 %
Lumen Technologies Inc, 5.3750% 06/15/2029	2,125,000	\$2,132,969	0.24 %
WR Grace Holdings LLC, 5.6250% 08/15/2029	2,110,000	\$2,128,463	0.24 %
Avaya Inc, 6.1250% 09/15/2028	2,040,000	\$2,122,212	0.24 %
Netflix Inc, 5.3750% 11/15/2029	1,730,000	\$2,086,691	0.24 %

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Uber Technologies Inc, 7.5000% 09/15/2027	1,900,000	\$2,078,315	0.23 %
Lions Gate Capital Holdings LLC, 5.5000% 04/15/2029	2,010,000	\$2,055,225	0.23 %
OneMain Finance Corp, 6.6250% 01/15/2028	1,810,000	\$2,031,725	0.23 %
Kennedy-Wilson Inc, 5.0000% 03/01/2031	1,990,000	\$2,024,825	0.23 %
Nutanix Inc	2,135,000	\$2,017,344	0.23 %
US Foods Inc, 4.7500% 02/15/2029	1,990,000	\$2,013,422	0.23 %
WESCO Distribution Inc, 7.2500% 06/15/2028	1,810,000	\$1,996,267	0.23 %
Navient Corp, 6.7500% 06/15/2026	1,790,000	\$1,975,713	0.22 %
Bausch Health Cos Inc, 7.2500% 05/30/2029	1,940,000	\$1,966,209	0.22 %
Wolfspeed Inc	755,000	\$1,957,898	0.22 %
ViacomCBS Inc	32,150	\$1,949,255	0.22 %
NCL Corp Ltd	920,000	\$1,899,376	0.21 %
DCP Midstream Operating LP, 5.1250% 05/15/2029	1,665,000	\$1,885,646	0.21 %
Meredith Corp, 6.8750% 02/01/2026	1,717,000	\$1,782,074	0.20 %
NIO Inc. 0.0% 01-FEB-2026	2,010,000	\$1,780,434	0.20 %
OneMain Finance Corp, 8.2500% 10/01/2023	1,565,000	\$1,739,106	0.20 %
Infinera Corporation 2.125% 01-SEP-2024	1,575,000	\$1,694,391	0.19 %
Fortress Transportation and Infrastructure Investors LLC, 9.7500% 08/01/2027	1,500,000	\$1,689,375	0.19 %
Hughes Satellite Systems Corp, 6.6250% 08/01/2026	1,460,000	\$1,655,202	0.19 %
EQT Corp, 7.5000% 02/01/2030	1,275,000	\$1,632,255	0.18 %
American Airlines Inc/AAdvantage Loyalty IP Ltd, 5.7500% 04/20/2029	1,515,000	\$1,630,519	0.18 %
Navient Corp, 5.0000% 03/15/2027	1,585,000	\$1,616,272	0.18 %
Cincinnati Bell Inc, 7.0000% 07/15/2024	1,585,000	\$1,612,738	0.18 %
SM Energy Co, 6.5000% 07/15/2028	1,535,000	\$1,611,750	0.18 %
Antero Resources Corp, 7.6250% 02/01/2029	1,455,000	\$1,611,413	0.18 %
LogMeIn Inc, 5.5000% 09/01/2027	1,590,000	\$1,591,415	0.18 %

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Comstock Resources Inc, 6.7500% 03/01/2029	1,480,000	\$1,591,000	0.18 %
Goodyear Tire & Rubber Co/The, 5.2500% 07/15/2031	1,495,000	\$1,590,979	0.18 %
NuStar Logistics LP, 6.3750% 10/01/2030	1,445,000	\$1,583,648	0.18 %
Five9 Inc	1,180,000	\$1,578,507	0.18 %
EQM Midstream Partners LP, 6.5000% 07/01/2027	1,415,000	\$1,574,188	0.18 %
Goodyear Tire & Rubber Co/The, 5.2500% 04/30/2031	1,465,000	\$1,567,550	0.18 %
Royal Caribbean Cruises Ltd, 5.5000% 04/01/2028	1,520,000	\$1,546,600	0.17 %
Consensus Cloud Solutions Inc, 6.5000% 10/15/2028	1,480,000	\$1,539,200	0.17 %
MGM Resorts International, 4.7500% 10/15/2028	1,480,000	\$1,538,399	0.17 %
MACOM Technology Solutions Holdings, Inc. 0.25% 15-MAR-2026	1,395,000	\$1,528,571	0.17 %
T-Mobile USA Inc, 3.5000% 04/15/2031	1,465,000	\$1,516,129	0.17 %
Deluxe Corp, 8.0000% 06/01/2029	1,430,000	\$1,505,075	0.17 %
Organon & Co / Organon Foreign Debt Co-Issuer BV, 5.1250% 04/30/2031	1,455,000	\$1,500,731	0.17 %
Carnival Corp, 10.5000% 02/01/2026	1,290,000	\$1,498,980	0.17 %
Callon Petroleum Co, 8.0000% 08/01/2028	1,485,000	\$1,496,138	0.17 %
Edgewell Personal Care Co, 5.5000% 06/01/2028	1,430,000	\$1,496,003	0.17 %
Performance Food Group Inc, 4.2500% 08/01/2029	1,495,000	\$1,495,000	0.17 %
Mozart Debt Merger Sub Inc, 5.2500% 10/01/2029	1,470,000	\$1,492,050	0.17 %
Hudbay Minerals Inc, 4.5000% 04/01/2026	1,495,000	\$1,491,263	0.17 %
Triton Water Holdings Inc, 6.2500% 04/01/2029	1,490,000	\$1,487,452	0.17 %
Caesars Entertainment Inc, 8.1250% 07/01/2027	1,325,000	\$1,484,066	0.17 %
Southwestern Energy Co, 5.3750% 03/15/2030	1,405,000	\$1,482,247	0.17 %
Clear Channel Outdoor Holdings Inc, 7.5000% 06/01/2029	1,445,000	\$1,478,054	0.17 %
AdaptHealth LLC, 4.6250% 08/01/2029	1,490,000	\$1,473,238	0.17 %
Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.3750% 06/15/2029	1,405,000	\$1,468,155	0.17 %
Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 4.8750% 05/15/2029	1,450,000	\$1,468,125	0.17 %

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Boyd Gaming Corp, 8.6250% 06/01/2025	1,360,000	\$1,465,400	0.17 %
Mercer International Inc, 5.1250% 02/01/2029	1,470,000	\$1,461,503	0.16 %
Carnival Corp, 6.0000% 05/01/2029	1,460,000	\$1,459,088	0.16 %
Tronox Inc, 4.6250% 03/15/2029	1,485,000	\$1,455,790	0.16 %
ADT Security Corp/The, 4.1250% 08/01/2029	1,475,000	\$1,453,804	0.16 %
Liberty Media Corp. 0.5% 01-DEC-2050	1,140,000	\$1,452,500	0.16 %
Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 6.0000% 02/01/2029	1,400,000	\$1,450,911	0.16 %
NCR Corp, 5.1250% 04/15/2029	1,415,000	\$1,446,951	0.16 %
Select Medical Corp, 6.2500% 08/15/2026	1,380,000	\$1,443,434	0.16 %
Nationstar Mortgage Holdings Inc, 5.5000% 08/15/2028	1,400,000	\$1,435,000	0.16 %
Lumen Technologies Inc, 4.5000% 01/15/2029	1,480,000	\$1,430,050	0.16 %
1011778 BC ULC / New Red Finance Inc, 4.0000% 10/15/2030	1,475,000	\$1,428,877	0.16 %
Dell International LLC / EMC Corp, 7.1250% 06/15/2024	1,405,000	\$1,427,747	0.16 %
NESCO Holdings II Inc, 5.5000% 04/15/2029	1,405,000	\$1,422,563	0.16 %
PBF Holding Co LLC / PBF Finance Corp, 6.0000% 02/15/2028	1,960,000	\$1,420,618	0.16 %
Tenneco Inc, 5.0000% 07/15/2026	1,455,000	\$1,418,989	0.16 %
Carvana Co, 4.8750% 09/01/2029	1,460,000	\$1,412,550	0.16 %
Zynga Inc. 0.0% 15-DEC-2026	1,450,000	\$1,393,091	0.16 %
Berry Global Inc, 5.6250% 07/15/2027	1,330,000	\$1,392,989	0.16 %
CommScope Technologies LLC, 5.0000% 03/15/2027	1,435,000	\$1,331,450	0.15 %
Frontier Communications Holdings LLC, 5.0000% 05/01/2028	1,295,000	\$1,316,044	0.15 %
Mandiant Inc	1,225,000	\$1,285,484	0.15 %
Picasso Finance Sub Inc, 6.1250% 06/15/2025	1,199,000	\$1,261,948	0.14 %
Griffon Corp, 5.7500% 03/01/2028	1,165,000	\$1,217,425	0.14 %
Uber Technologies Inc, 8.0000% 11/01/2026	1,125,000	\$1,197,450	0.14 %
Virgin Media Secured Finance PLC, 5.5000% 05/15/2029	1,115,000	\$1,176,503	0.13 %

<u>SECURITY</u>	<u>SHARES</u>	<u>TRADED MARKET VALUE</u>	<u>% OF PORTFOLIO</u>
Petco Health & Wellness Co Inc, First Lien Initial Term Loan, 03/03/2028	1,174,100	\$1,173,266	0.13 %
Aveanna Healthcare LLC, , 07/01/2028	1,120,000	\$1,117,021	0.13 %
Palo Alto Networks, Inc. 0.75% 01-JUL-2023	575,000	\$1,105,951	0.12 %
Hilton Domestic Operating Co Inc, 4.0000% 05/01/2031	1,085,000	\$1,090,192	0.12 %
Bentley Systems Inc	1,060,000	\$1,071,900	0.12 %
Targa Resources Partners LP / Targa Resources Partners Finance Corp, 6.5000% 07/15/2027	980,000	\$1,049,825	0.12 %
Continental Resources Inc/OK, 5.7500% 01/15/2031	865,000	\$1,035,838	0.12 %
Joseph T Ryerson & Son Inc, 8.5000% 08/01/2028	904,000	\$1,005,700	0.11 %
Continental Resources Inc/OK, 4.3750% 01/15/2028	905,000	\$987,581	0.11 %
Plantronics Inc, 4.7500% 03/01/2029	1,075,000	\$986,313	0.11 %
Royal Caribbean Cruises Ltd, 11.5000% 06/01/2025	866,000	\$985,616	0.11 %
Virgin Media Finance PLC, 5.0000% 07/15/2030	960,000	\$954,564	0.11 %
Viavi Solutions Inc. 1.0% 01-MAR-2024	725,000	\$929,693	0.10 %
Service Properties Trust, 4.5000% 03/15/2025	880,000	\$880,264	0.10 %
ModivCare Escrow Issuer Inc, 5.0000% 10/01/2029	865,000	\$879,852	0.10 %
Alarm.com Holdings, Inc. 0.0% 15-JAN-2026	900,000	\$825,871	0.09 %
Triumph Group Inc, 6.2500% 09/15/2024	825,000	\$823,730	0.09 %
Ford Motor Credit Co LLC, 5.1250% 06/16/2025	735,000	\$797,475	0.09 %
Antero Resources Corp, 5.3750% 03/01/2030	750,000	\$793,875	0.09 %
Clear Channel Outdoor Holdings Inc, 7.7500% 04/15/2028	760,000	\$786,946	0.09 %
Ford Motor Credit Co LLC, 4.0000% 11/13/2030	745,000	\$777,594	0.09 %
Carnival Corp, 5.7500% 03/01/2027	760,000	\$773,300	0.09 %
Weatherford International Ltd, 8.6250% 04/30/2030	745,000	\$765,242	0.09 %
Ccf Hldgs LLC Wt Ccf Hldgs LLC Wts C	1,455,681	\$756,954	0.09 %
Fortress Transportation and Infrastructure Investors LLC, 5.5000% 05/01/2028	750,000	\$751,875	0.08 %
HealthEquity Inc, 4.5000% 10/01/2029	740,000	\$748,325	0.08 %

<u>SECURITY</u>	<u>SHARES</u>	<u>TRADED MARKET VALUE</u>	<u>% OF PORTFOLIO</u>
AES Corp Equity Unit Cons of 1 PC 15.02.24 + 1/10 10% CCRPP Sh A	7,395	\$746,969	0.08 %
Frontier Communications Holdings LLC, 6.0000% 01/15/2030	740,000	\$743,500	0.08 %
Triumph Group Inc, 8.8750% 06/01/2024	671,000	\$739,113	0.08 %
Gray Escrow II Inc, 5.3750% 11/15/2031	730,000	\$737,300	0.08 %
Sunoco LP / Sunoco Finance Corp, 4.5000% 04/30/2030	730,000	\$736,439	0.08 %
Foot Locker Inc, 4.0000% 10/01/2029	740,000	\$733,651	0.08 %
Tempur Sealy International Inc, 3.8750% 10/15/2031	740,000	\$733,303	0.08 %
Comstock Resources Inc, 5.8750% 01/15/2030	700,000	\$727,860	0.08 %
Tenneco Inc, 7.8750% 01/15/2029	655,000	\$716,406	0.08 %
Navient Corp, 4.8750% 03/15/2028	705,000	\$706,763	0.08 %
CITGO Petroleum Corp, 6.3750% 06/15/2026	680,000	\$700,400	0.08 %
Ccf Holdings LLC Class M Equity	879,959	\$686,368	0.08 %
CSC Holdings LLC, 5.7500% 01/15/2030	685,000	\$675,890	0.08 %
Service Properties Trust, 4.3500% 10/01/2024	595,000	\$599,611	0.07 %
Transocean Inc, 8.0000% 02/01/2027	570,000	\$435,167	0.05 %
Square, Inc. 0.25% 01-NOV-2027	275,000	\$332,242	0.04 %
Aveanna Healthcare LLC, , 07/17/2028	260,000	\$259,308	0.03 %
Erickson Inc	8,295	\$232,675	0.03 %
OneMain Finance Corp, 5.3750% 11/15/2029	90,000	\$96,075	0.01 %
LiveStyle Inc. Common Stock	90,407	\$1	0.00 %
LiveStyle Inc. Series C warrants	19,500	\$0	0.00 %
Affinion Group Holdings Wts 04/01/24 P	15,602	\$0	0.00 %
Sfx Entertainment Inc Series B	6,750	\$0	0.00 %

Holdings subject to change.

Portfolio holdings are subject to change daily without notice and may not represent current or past portfolio composition. The holdings presented above include those directly held by the Fund and exclude cash, cash equivalents, as well as certain other assets and liabilities. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, the information provided may differ from a fund's holdings disclosed in its annual/semi-annual report and Form NPORT-EX due to the exclusions noted above.

For information related to the Fund's collateral investments and other items mentioned above, please refer to the most recent Form NPORT-EX or the annual/semi-annual report in the above 'Related Resources' scrolling section of the page. Forms NPORT-EX are available on the SEC's website at www.sec.gov.

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