(\$	reported	in	thousands)	
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CONVERTIBLE DONNE AND NOTES OF CO.	Par Value	Value		Par Value	Value
CONVERTIBLE BONDS AND NOTES—2.2%			Financials—continued		
Communication Services—1.2% Radius Global Infrastructure, Inc. 144A			ROCC Holdings LLC 144A 9.250%, 8/15/26 <sup>(1)</sup>	\$ 1,645	\$ 1,
2.500%, 9/15/26 <sup>(1)</sup>	\$ 4,343	\$ 4,224	United Airlines, Inc. Pass-Through Trust 2016-2, B	φ 1,040	\$ 1,
	,,,,,,	<del>* ',=='</del>	3.650%, 10/7/25	837	
lealth Care—1.0%			Verscend Escrow Corp. 144A		
Oak Street Health, Inc.	2.400	0.050	9.750%, 8/15/26 <sup>(1)</sup>	930	
0.000%, 3/15/26	3,406	3,356			6,
OTAL CONVERTIBLE BONDS AND NOTES Identified Cost \$7,454)		7,580	Health Care—0.7%		
ιαεπιποα συστ φτ, 404)		7,000	Mallinckrodt International Finance S.A. 144A		
CORPORATE BONDS AND NOTES—20.4%			10.000%, 4/15/25 <sup>(1)</sup>	2,837	2,
communication Services—5.6%			Industrials—3.4%		
llen Media LLC 144A			Bombardier, Inc. 144A		
10.500%, 2/15/28 <sup>(1)</sup>	3,724	2,039	7.875%, 4/15/27 <sup>(1)</sup>	1,474	1,
Clear Channel Outdoor Holdings, Inc. 144A 7.500%, 6/1/29 <sup>(1)</sup>	2,780	1,976	Cengage Learning, Inc. 144A 9.500%, 6/15/24 <sup>(1)</sup>	7,075	6.
Connect Finco S.a.r.l. 144A	2,700	1,070	IEA Energy Services LLC 144A	7,070	σ,
6.750%, 10/1/26 <sup>(1)</sup>	3,171	2,981	6.625%, 8/15/29 <sup>(1)</sup>	1,111	1,
Getty Images, Inc. 144A	6 607	6 600	Seaspan Corp. RegS, 144A 6.500%, 4/29/26 <sup>(1)</sup>	900	
9.750%, 3/1/27 <sup>(1)(2)</sup> irubHub Holdings, Inc. 144A	6,637	6,629	Univar Solutions USA, Inc. 144A	800	
5.500%, 7/1/27 <sup>(1)</sup>	1,241	930	5.125%, 12/1/27 <sup>(1)</sup>	1,702	1,
agardere S.A.		LID.			11,
RegS 2.125%, 10/16/26 <sup>(3)</sup>	1,500 <sup>E</sup> 1,200 <sup>E</sup>	UR 1,580			
RegS 1.750%, 10/7/27 <sup>(3)</sup> EGNA, Inc.	1,200	<sup>UR</sup> 1,265	Information Technology—1.6%		
4.625%, 3/15/28	1,138	993	NCR Corp. 144A		_
5.000%, 9/15/29	1,470	1,270	6.125%, 9/1/29 <sup>(1)</sup>	2,597	2,
		19,663	Viasat, Inc. 144A 5.625%, 4/15/27 <sup>(1)</sup>	3,139	2,
				2,122	5,
onsumer Discretionary—2.9%					
ramark Services, Inc. 144A 5.000%, 4/1/25 <sup>(1)</sup>	905	891	Materials—0.9%		
144A 6.375%, 5/1/25 <sup>(1)</sup>	5,886	5,929	Mauser Packaging Solutions Holding Co. 144A		_
cientific Games International, Inc. 144A			9.250%, 4/15/27 <sup>(1)</sup>	3,503	3,
7.000%, 5/15/28 <sup>(1)</sup>	3,366	3,332	TOTAL CORPORATE BONDS AND NOTES		
		10,152	(Identified Cost \$75,805)		71,
Consumer Staples—1.9%			LEVERAGED LOANS—4.6%		
Diamond BC B.V. 144A					
4.625%, 10/1/29 <sup>(1)(4)</sup>	998	972	Chemicals—0.8% Diamond BC B.V. Tranche B (3 month LIBOR +		
reeHouse Foods, Inc. 4.000%, 9/1/28	3,268	2,889	2.750%)		
ector Group Ltd. 144A	0,200	2,000	7.385% - 7.575%, 9/29/28 <sup>(6)(7)</sup>	2,851	2,
10.500%, 11/1/26 <sup>(1)</sup>	2,791	2,831			
		6,692	Health Care—1.3%		
			Mallinckrodt International Finance S.A. 2017 (1 month LIBOR + 5.250%)		
nergy—1.4%			9.978%, 9/30/27 <sup>′(7)</sup>	2,804	2,
ONSOL Energy, Inc. 144A 11.000%, 11/15/25 <sup>(1)</sup>	1 604	1 660	Verscend Holding Corp. Tranche B (1 month LIBOR +	•	,
71.000%, 11/15/25**/ alaris Ltd. PIK 144A	1,624	1,662	4.000%) 8.840% 8/27/25 <sup>(7)</sup>	0.556	0
8.250%, 4/30/28 <sup>(1)(5)</sup>	3,087	3,133	8.840%, 8/27/25 <sup>(7)</sup>	2,556	2,
		4,795			4,
inancials—2.0%					
MoneyGram International, Inc. 144A	0.404	0.400			
5.375%, 8/1/26 <sup>(1)</sup>	3,481	3,490			

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(# roported in tribusarius)	Par Value	Value		Shares	Value
Information Technology—2.2%  Maxar Technologies Ltd. (1 month Term SOFR +			Information Technology—0.1% Babcock & Wilcox Enterprises, Inc., 6.500%	9,818	\$ 213
4.350%) 9.157%, 6/14/29 <sup>(7)</sup> RentPath LLC Tranche B-1, First Lien (3 month Prime	\$ 5,177	\$ 5,174	TOTAL PREFERRED STOCKS (Identified Cost \$2,527)		1,667
+ 3.750%) 11.750%, 4/25/24 <sup>(7)(8)(9)</sup> Syniverse Holdings, Inc. (3 month Term SOFR +	150	_	COMMON STOCKS—34.7%		
7.000%) 11.898%, 5/13/27 <sup>(7)</sup>	2,786	2,454 7,628	Communication Services—4.0% Activision Blizzard, Inc. Shaw Communications, Inc. Class B	126,956 101,006	10,866 3,021 13,887
Retail—0.1% Claire's Stores, Inc. Tranche B (1 month LIBOR +			Consumer Discretionary—0.0%		
6.500%) 11.340%, 12/18/26 <sup>(7)</sup>	255	228	Cazoo Group Ltd. (10)	3,098	8
Utility—0.2% Talen Energy Supply LLC DIP (3 Month Term SOFR +			Consumer Staples—2.2% Kellogg Co. <sup>(2)</sup> TPCO Holding Corp. <sup>(10)</sup>	113,000 16,310	7,567 2
4.750%) 9.506% - 9.567%, 11/11/23 <sup>(7)</sup>	925	924			7,569
TOTAL LEVERAGED LOANS (Identified Cost \$17,347)		16,184	<b>Energy—0.2%</b> Euronav N.V. Ranger Oil Corp. Class A	23,878 8,230	401 336
CLOSED END FUNDS—1.1%	Shares		Manyer On Corp. Class A	0,230	737
Equity Funds—1.1%  Apollo Senior Floating Rate Fund, Inc.  Apollo Tactical Income Fund, Inc.  Ares Dynamic Credit Allocation Fund, Inc.  BlackRock Debt Strategies Fund, Inc.  BlackRock Floating Rate Income Strategies Fund, Inc.  First Trust Senior Floating Rate Income Fund II  Franklin Universal Trust <sup>(4)</sup> Invesco Senior Income Trust	11,127 64,106 8,750 12,453 9,611 11,712 102,050 64,480	140 777 105 118 112 117 728 237	Financials—4.1% Argo Group International Holdings Ltd. Fidelity National Information Services, Inc. First Horizon Corp. Focus Financial Partners, Inc. Class A <sup>(10)</sup> MarketWise, Inc. <sup>(10)</sup> MoneyGram International, Inc. <sup>(10)</sup>	30,338 51,800 551,784 12,312 12,707 30,053	889 2,814 9,811 639 23 313 14,489
Nuveen Credit Strategies Income Fund Nuveen New York AMT-Free Quality Municipal Income Fund Saba Capital Income & Opportunities Fund  TOTAL CLOSED END FUNDS (Identified Cost \$4,875)	149,962 58,257 29,430	766 616 240 3,956	Health Care—9.0% Baxter International, Inc. Horizon Therapeutics plc <sup>(2)(10)</sup> NuVasive, Inc. <sup>(10)</sup> Oak Street Health, Inc. <sup>(2)(10)</sup> Quantum-Si, Inc. <sup>(10)</sup> Seagen, Inc. <sup>(10)</sup>	145,200 156,655 2,795 155,047 40,418 11,992	5,889 17,097 116 5,997 71 2,428 31,598
PREFERRED STOCKS—0.5%			Industrials—7.9%		
<b>Consumer Discretionary—0.2%</b> Fossil Group, Inc., 7.000%	31,540	569	Aerojet Rocketdyne Holdings, Inc. <sup>(10)</sup> Emerson Electric Co. <sup>(2)</sup> Griffon Corp. <sup>(2)</sup>	127,785 94,100 190,800	7,178 8,200 6,107
<b>Financials—0.2%</b> Federal Home Loan Mortgage Corp., 8.375% <sup>(7)</sup> Federal National Mortgage Association, 8.250% <sup>(7)</sup>	303,116 234,232	482 403	Univar Solutions, Inc. <sup>(10)</sup>	171,946	6,023 27,508
		885	Information Technology—5.2% National Instruments Corp. Rogers Corp.(10) Silicon Motion Technology Corp. ADR Sumo Logic, Inc.(10) Tower Semiconductor Ltd.(10)	71,875 7,100 19,655 24,418 38,144	3,767 1,160 1,288 293 1,620

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(\psi toportou iii ulousalius)	Shares	Value		Shares	Value
Information Technology—continued VMware, Inc. Class $A^{(2)(10)}$	79,129	\$ 9,879 18,007	Financials—continued Enterprise 4.0 Technology Acquisition Corp., 09/24/23 <sup>(10)</sup>	5,091	\$ —(11)
Materials—2.1% Vale S.A. Class B Sponsored ADR Valvoline, Inc. Yamana Gold, Inc.	101,100 60,956 639,206	1,596 2,130 3,739 7,465	ESGEN Acquisition Corp., 06/28/23 <sup>(10)</sup> ExcelFin Acquisition Corp., 07/05/23 <sup>(10)</sup> FTAC Emerald Acquisition Corp., 08/22/28 <sup>(10)</sup> Fusion Acquisition Corp. II, 12/31/27 <sup>(10)</sup> G Squared Ascend II, Inc., 12/31/26 <sup>(10)</sup> GCM Grosvenor, Inc. Class A, 11/17/25 <sup>(10)</sup> Global Blockchain Acquisition Corp., 05/10/27 <sup>(10)</sup> Goal Acquisitions Corp., 02/11/26 <sup>(10)</sup>	5,942 5,123 17,092 5,166 4,364 28,825 60,562 272,843	—(11) —(11) 2 —(11) —(11) 16 2 8
TOTAL COMMON STOCKS (Identified Cost \$123,748)		121,268	Golden Falcon Acquisition Corp., 11/04/26 <sup>(10)</sup> International Media Acquisition Corp., 12/31/28 <sup>(10)</sup>	62,637 18,227	15 1
RIGHTS—0.1%  Health Care—0.1%  Akouos, Inc., 12/31/23 <sup>(10)</sup> Bristol Myers Squibb Co., 12/31/35 <sup>(8)(10)</sup>	26,079 169,085	29 212 241	Kensington Capital Acquisition Corp. V, 07/19/23 <sup>(10)</sup> Moneylion, Inc., 09/22/26 <sup>(10)</sup> Motive Capital Corp. II, 05/15/28 <sup>(10)</sup> Near Intelligence, Inc., 07/08/27 <sup>(10)</sup> Newbury Street Acquisition Corp., 12/31/27 <sup>(10)</sup> Phoenix Biotech Acquisition Corp., 09/01/26 <sup>(10)</sup> Plum Acquisition Corp. I, 12/31/28 <sup>(10)</sup> Pontem Corp., 12/31/27 <sup>(10)</sup> PROOF Acquisition Corp. I, 12/03/28 <sup>(10)</sup>	48,984 53,893 29,324 10,000 28,549 5,078 17,325 49,791 13,646	12 3 5 1 1 —(11) 3 9
<b>Materials—0.0%</b> Pan American Silver Corp., 02/22/24 <sup>(10)</sup>	322,499	177	Prospector Capital Corp., 01/01/25 <sup>(10)</sup> Pyrophyte Acquisition Corp., 12/17/23 <sup>(10)</sup>	58,973 6,863	6 1
TOTAL RIGHTS (Identified Cost \$209)		418	RMG Acquisition Corp. III, 12/31/27 <sup>(10)</sup> Screaming Eagle Acquisition Corp. Class A, 12/15/27 <sup>(10)</sup>	20,895 19.630	3
WARRANTS—0.1%  Communication Services—0.0%  Akazoo S.A., 12/31/24 <sup>(8)(10)</sup> BuzzFeed, Inc., 12/01/26 <sup>(10)</sup>	35,748 17,099	2	Semper Paratus Acquisition Corp., 11/04/26 <sup>(10)</sup> Senior Connect Acquisition Corp. I, 12/31/27 <sup>(10)</sup> Slam Corp. Class A, 12/31/27 <sup>(10)</sup> Target Global Acquisition I Corp., 12/31/27 <sup>(10)</sup> Thunder Bridge Capital Partners III, Inc., 02/15/28 <sup>(10)</sup>	6,900 25,144 8,351 10,328 28,698	(11) 1 2 1 4168
Consumer Discretionary—0.0% Cazoo Group Ltd., 08/26/26 <sup>(10)</sup> CEC Brands LLC, 12/31/25 <sup>(8)</sup> (10) ECARX Holdings, Inc., 12/21/27 <sup>(10)</sup> Grove Collaborative Holdings, 06/16/27 <sup>(10)</sup> Kaixin Auto Holdings, 04/30/24 <sup>(10)</sup> Reebonz Holding Ltd., 12/19/23 <sup>(8)</sup> (10)	63,999 45,120 27,750 20,136 48,712 23,859	(11) 135 4 1 1 ——	Health Care—0.0% Biote Corp., 02/12/27 <sup>(10)</sup> Newamsterdam Pharma Co. N.V., 11/22/27 <sup>(10)</sup> Pear Therapeutics, Inc., 12/01/26 <sup>(10)</sup> Quantum-Si, Inc., 09/30/27 <sup>(10)</sup> Talkspace, Inc., 06/21/25 <sup>(10)</sup>	7,203 17,838 36,173 17,647 55,361	3 33 1 2 5 44
Consumer Staples—0.0% Whole Earth Brands, Inc., 06/25/25 <sup>(10)</sup> Financials—0.1%	30,942	3	Industrials—0.0% Amprius Technologies, Inc., 09/14/27 <sup>(10)</sup> Bridger Aerospace Group Holdings, Inc., 01/25/28 <sup>(10)</sup> Freightos Ltd., 01/23/28 <sup>(10)</sup> Getaround, Inc., 03/09/26 <sup>(10)</sup> Shapeways Holdings, Inc., 10/31/26 <sup>(10)</sup>	27,068 27,000 4,398 11,166 126,337	14 5 1 —(11)
26 Capital Acquisition Corp., 12/31/27 <sup>(10)</sup> Achari Ventures Holdings Corp. I, 10/15/26 <sup>(10)</sup> Altimar Acquisition Corp. III, 12/31/28 <sup>(10)</sup> Ares Acquisition Corp., 12/31/27 <sup>(10)</sup> Arrowroot Acquisition Corp., 03/02/26 <sup>(10)</sup> Athena Consumer Acquisition Corp., 07/31/28 <sup>(10)</sup> BYTE Acquisition Corp., 12/31/28 <sup>(10)</sup> CF Acquisition Corp., 12/31/27 <sup>(10)</sup> CIIG Capital Partners II, Inc., 02/28/28 <sup>(10)</sup> Compute Health Acquisition Corp. Class A, 12/31/27 <sup>(10)</sup> Corner Growth Acquisition Corp., 12/31/27 <sup>(10)</sup>	25,800 28,624 3,003 21,726 60,113 3,395 256,226 14,261 13,420 21,781 20,673	1 1 —(11) 19 7 —(11) 25 1 2	Information Technology—0.0% Embark Technology, Inc., 12/31/27 <sup>(10)</sup> FOXO Technologies, Inc., 08/01/27 <sup>(10)</sup> Movella Holdings, Inc., 12/31/27 <sup>(10)</sup>	19,566 26,187 11,102	23 (11) 1 2 3

(\$ reported in thousands)

(\$ reported in thousands)	Shares	Value		Shares/Units	Value
			Enphys Acquisition Corp. (10)	160	\$ 2
Materials—0.0%			Enterprise 4.0 Technology Acquisition Corp. (10)	15,943	167
Ginkgo Bioworks Holdings, Inc., 08/01/26 <sup>(10)</sup>	11,400	\$ 2	ExcelFin Acquisition Corp. Class A <sup>(10)</sup>	84,787	881
TOTAL WARRANTS			Fat Projects Acquisition Corp. (10)	35,812	374
(Identified Cost \$3,411)		386	Fifth Wall Acquisition Corp. III Class A <sup>(10)</sup>	43,031	440
(ιασπιποα συστ ψυ, 411)			Focus Impact Acquisition Corp. Class A <sup>(10)</sup>	33,274	345
	Shares/Units		Forbion European Acquisition Corp. Class A <sup>(10)</sup>	26,962	284
SPECIAL PURPOSE ACQUISITION COMPANIES—22.8	20/_		Freedom Acquisition I Corp. Class A <sup>(10)</sup>	35,846	370
10X Capital Venture Acquisition Corp. II Class A <sup>(10)</sup>	75,178	766	Frontier Investment Corp. Class A <sup>(10)</sup>	10,911	112 414
7 Acquisition Corp. Class A <sup>(10)</sup>	109,257	1,141	FTAC Emerald Acquisition Corp. Class A <sup>(10)</sup> FTAC Zeus Acquisition Corp. Class A <sup>(10)</sup>	40,484 127,457	1,312
A SPAC II Acquisition Corp. (10)	32,124	334	Fusion Acquisition Corp. II Class A <sup>(10)</sup>	24,143	245
Acropolis Infrastructure Acquisition Corp. Class A <sup>(10)</sup>	41,555	421	G Squared Ascend II, Inc. Class A <sup>(10)</sup>	16,899	174
AfterNext HealthTech Acquisition Corp. Class A <sup>(10)</sup>	43,355	443	Global Systems Dynamics, Inc. Class A <sup>(10)</sup>	18,413	195
Ahren Acquisition Corp. Class A <sup>(10)</sup>	18,889	197	Global Technology Acquisition Corp. I Class A <sup>(10)</sup>	68,170	713
Alpha Healthcare Acquisition Corp. III Class A <sup>(10)</sup>	18,508	188	Goal Acquisitions Corp. (10)	138,123	1,412
Alpha Partners Technology Merger Corp. Class A <sup>(10)</sup>	36,400	372	Gores Holdings IX, Inc. Class A <sup>(10)</sup>	89,523	902
AltC Acquisition Corp. Class A <sup>(10)</sup>	26,585	270	Green Visor Financial Technology Acquisition Corp. I		
AltEnergy Acquisition Corp. (10)	10,320	108	Class A <sup>(10)</sup>	110,365	1,161
Andretti Acquisition Corp. Class A <sup>(10)</sup>	36,641	385	GSR II Meteora Acquisition Corp. Class A <sup>(10)</sup>	46,990	480
AP Acquisition Corp. Class A <sup>(10)</sup>	10,966	116	Hainan Manaslu Acquisition Corp. (10)	68,000	703
Apollo Strategic Growth Capital II Class A <sup>(10)</sup> Ares Acquisition Corp. Class A <sup>(10)</sup>	319,407 86,904	3,274 897	HCM Acquisition Corp. Class A <sup>(10)</sup>	89,038	935
Arrowroot Acquisition Corp. Class A <sup>(10)</sup>	54,880	563	Healthcare Al Acquisition Corp. Class A <sup>(10)</sup>	66,159	691
ARYA Sciences Acquisition Corp. IV Class A <sup>(10)</sup>	6,881	71	HH&L Acquisition Co. Class A <sup>(10)</sup>	66,946	692
Athena Technology Acquisition Corp. II Class A <sup>(10)</sup>	40,122	411	Home Plate Acquisition Corp. Class A <sup>(10)</sup>	26,536	272
Aura FAT Projects Acquisition Corp. Class A <sup>(10)</sup>	30,184	318	Iconic Sports Acquisition Corp. Class A <sup>(10)</sup>	28,542 19,100	300
Aurora Technology Acquisition Corp. Class A <sup>(10)</sup>	50,100	520	Inception Growth Acquisition Ltd. <sup>(10)</sup> Infinite Acquisition Corp. <sup>(10)</sup>	8,587	197 90
B Riley Principal 250 Merger Corp. Class A <sup>(10)</sup>	50,681	515	Infinite Acquisition Corp. Class A <sup>(10)</sup>	66,630	694
Bannix Acquisition Corp. (10)	1,688	18	InFinT Acquisition Corp. Class A <sup>(10)</sup>	13,143	139
Battery Future Acquisition Corp. Class A <sup>(10)</sup>	135,132	1,411	Insight Acquisition Corp. Class A <sup>(10)</sup>	14,398	147
Bilander Acquisition Corp. Class A <sup>(10)</sup>	35,783	361	Integral Acquisition Corp. 1 Class A <sup>(10)</sup>	10,374	106
Black Spade Acquisition Co. Class A <sup>(10)</sup>	1,642	17	Investcorp Europe Acquisition Corp. I Class A <sup>(10)</sup>	99,660	1,042
bleuacacia Ltd. Class A <sup>(10)</sup>	98,827	1,012	Investcorp India Acquisition Corp. Class A <sup>(10)</sup>	58,692	617
Blue Ocean Acquisition Corp. Class A <sup>(10)</sup>	66,839	697	Jaws Hurricane Acquisition Corp. Class A <sup>(10)</sup>	75,717	769
Brigade-M3 European Acquisition Corp. (10)	20,623	208	Jaws Juggernaut Acquisition Corp. (10)	23,412	237
Bullpen Parlay Acquisition Co. Class A <sup>(10)</sup>	30,842	321	Jaws Juggernaut Acquisition Corp. Class A <sup>(10)</sup>	10,805	111
C5 Acquisition Corp. Class A <sup>(10)</sup>	50,166	524	Juniper II Corp. Class A <sup>(10)</sup>	74,865	776
Cactus Acquisition Corp. 1 Ltd. <sup>(10)</sup> Canna-Global Acquisition Corp. Class A <sup>(10)</sup>	47,201 8,772	492 92	Jupiter Wellness Acquisition Corp. Class A <sup>(10)</sup>	15,461	163
Capitalworks Emerging Markets Acquisition Corp.	0,772	32	Kensington Capital Acquisition Corp. V Class A <sup>(10)</sup>	65,312	681
Class A <sup>(10)</sup>	5,381	56	Kernel Group Holdings, Inc. Class A <sup>(10)</sup> Khosla Ventures Acquisition Co. Class A <sup>(10)</sup>	33,002 32,820	340 333
Cartesian Growth Corp. II <sup>(10)</sup>	17,398	183	Khosla Ventures Acquisition Co. Class A <sup>(10)</sup>	48,573	493
Cartica Acquisition Corp. Class A <sup>(10)</sup>	66,430	700	Kimbell Tiger Acquisition Corp. Class A <sup>(10)</sup>	22,216	234
CC Neuberger Principal Holdings III <sup>(10)</sup>	54,900	568	L Catterton Asia Acquisition Corp. Class A <sup>(10)</sup>	5,208	53
Cetus Capital Acquisition Corp. (10)	14,850	150	LAVA Medtech Acquisition Corp. Class A <sup>(10)</sup>	16,576	173
Chenghe Acquisition Co. Class A <sup>(10)</sup>	14,413	151	LDH Growth Corp. I Class A <sup>(10)</sup>	35,483	362
Churchill Capital Corp. VII Class A <sup>(10)</sup>	165,098	1,674	Learn CW Investment Corp. Class A <sup>(10)</sup>	70,838	728
CIIG Capital Partners II, Inc. Class A <sup>(10)</sup>	52,752	549	Live Oak Crestview Climate Acquisition Corp. (10)	34,468	351
Coliseum Acquisition Corp. Class A <sup>(10)</sup>	18,989	194	M3-Brigade Acquisition III Corp. Class A <sup>(10)</sup>	34,004	351
Compass Digital Acquisition Corp. (10)	3,302	34	Magnum Opus Acquisition Ltd. Class A <sup>(10)</sup>	34,149	350
Concord Acquisition Corp. II Class A <sup>(10)</sup>	55,358	561	Mars Acquisition Corp. (10)	18,753	190
Concord Acquisition Corp. III Class A <sup>(10)</sup> Consilium Acquisition Corp. I Ltd. <sup>(10)</sup>	76,540 59,018	793 611	MELI Kaszek Pioneer Corp. Class A <sup>(10)</sup>	37,311	381
Conyers Park III Acquisition Corp. Class A <sup>(10)</sup>	36,115	365	Motive Capital Corp. II Class A <sup>(10)</sup>	87,972	918
Corazon Capital V838 Monoceros Corp. Class A <sup>(10)</sup>	39,945	408	Mountain & Co. I Acquisition Corp. (10)	49,021	524
Corsair Partnering Corp. Class A <sup>(10)</sup>	42,120	430	Nabors Energy Transition Corp. Class A <sup>(10)</sup>	49,604 57,098	521 585
Distoken Acquisition Corp. (10)	32,004	325	Newbury Street Acquisition Corp. <sup>(10)</sup> Northern Star Investment Corp. IV Class A <sup>(10)</sup>	64,814	658
dMY Technology Group, Inc. VI <sup>(10)</sup>	33,751	343	Orion Biotech Opportunities Corp. Class A <sup>(10)</sup>	67,755	693
DP Cap Acquisition Corp. I Class A <sup>(10)</sup>	25,438	266	Panacea Acquisition Corp. II Class A <sup>(10)</sup>	21,565	220
EG Acquisition Corp. Class A <sup>(10)</sup>	46,007	468	Papaya Growth Opportunity Corp. I Class A <sup>(10)</sup>	55,496	578
Elliott Opportunity II Corp. (10)	6,229	64	Perception Capital Corp. II Class A <sup>(10)</sup>	63,199	667
Elliott Opportunity II Corp. Class A <sup>(10)</sup>	204,236	2,092	Plum Acquisition Corp. I Class A <sup>(10)</sup>	73,631	758
Embrace Change Acquisition Corp. (10)	15,932	166	Pono Capital Two, Inc. Class A <sup>(10)</sup>	33,349	347

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(#Toported III filodsands)	Shares/Units	Value	\$	Shares	Va	lue
Pontem Corp. Class A <sup>(10)</sup>	319,697	\$ 3,302	MASTER LIMITED PARTNERSHIPS AND RELATED COMPAI	 NIES—2.6%		
Post Holdings Partnering Corp. Class A <sup>(10)</sup> Power & Digital Infrastructure Acquisition II Corp.	51,299	519	Gathering/Processing—2.6%	21075		
Class A <sup>(10)</sup>	3,241	33	DCP Midstream LP <sup>(2)</sup>	214,063	\$	8,931
PowerUp Acquisition Corp. Class A <sup>(10)</sup>	55,677	583	<del></del>		Ψ	0,00
PROOF Acquisition Corp. I Class A <sup>(10)</sup>	27,292	285	TOTAL MASTER LIMITED PARTNERSHIPS AND RELATED			
Pyrophyte Acquisition Corp. Class A <sup>(10)</sup>	13,726	144	COMPANIES			
Quadro Acquisition One Corp. Class A <sup>(10)</sup>	5,400	55	(Identified Cost \$8,879)			8,931
Rigel Resource Acquisition Corp. Class A <sup>(10)</sup>	72,962	763	TOTAL LONG TERM INVESTMENTS 04 CO/			
ROC Energy Acquisition Corp. (10)	66,457	693	TOTAL LONG-TERM INVESTMENTS—91.6% (Identified Cost \$328,703)		2	19,889
Ross Acquisition Corp. II Class A <sup>(10)</sup>	39,270	402	(10011111100 6081 \$320,703)		3	19,005
Roth CH Acquisition V Co. (10)	5,654	58				
Screaming Eagle Acquisition Corp. Class A <sup>(10)</sup>	130,476	1,324	SHORT-TERM INVESTMENTS—7.2%			
SILVERspac, Inc. Class A <sup>(10)</sup>	42,208	432	0110111 121111 11172 1112110 111270			
Skydeck Acquisition Corp. Class A <sup>(10)</sup>	81,452	834	Money Market Mutual Funds—7.2%			
Slam Corp. Class A <sup>(10)</sup>	113,618	1,171	Goldman Sachs Financial Square Funds - Treasury			
Social Capital Suvretta Holdings Corp. II Class A <sup>(10)</sup>	49,528	507	Instruments Fund - Standard Shares (seven-day			
Social Capital Suvretta Holdings Corp. IV Class A <sup>(10)</sup>	68,005	695		,600,000		15,600
Sound Point Acquisition Corp. I Ltd. Class A <sup>(10)</sup>	31,234	330	Goldman Sachs Financial Square Government Fund -			
Spree Acquisition Corp. 1 Ltd. <sup>(10)</sup>	53,942	562	Standard Shares (seven-day effective yield			
Spring Valley Acquisition Corp. II <sup>(10)</sup>	6,495	69	4.720%) <sup>(12)</sup> 9	,661,925		9,662
Spring Valley Acquisition Corp. II Class A <sup>(10)</sup>	7,648	79	TOTAL SHORT-TERM INVESTMENTS			
ST Energy Transition I Ltd. <sup>(10)</sup>	111,328	1,156	(Identified Cost \$25,262)			25,262
Talon 1 Acquisition Corp. Class A <sup>(10)</sup>	49,202	519	(10011111100 6051 \$25,202)			25,202
Target Global Acquisition I Corp. Class A <sup>(10)</sup>	30,984	323				
TCV Acquisition Corp. Class A <sup>(10)</sup>	87,202	893	SECURITIES LENDING COLLATERAL—0.2%			
TenX Keane Acquisition Class A <sup>(10)</sup>	19,217	200	Dreyfus Government Cash Management Fund -			
Thunder Bridge Capital Partners IV, Inc. Class A <sup>(10)</sup>	41,066	416	Institutional Shares (seven-day effective yield			
Tio Tech A Class A <sup>(10)</sup> TMT Acquisition Corp. <sup>(10)</sup>	108,818	1,108	4.705%) <sup>(12)(13)</sup>	795,267		795
TortoiseEcofin Acquisition Corp. III Class A <sup>(10)</sup>	21,997 52,627	224 538	TOTAL SECURITIES LENDING COLLATERAL			
Trine II Acquisition Corp. Class A <sup>(10)</sup>	52,62 <i>1</i> 7,081	74	(Identified Cost \$795)			795
Tristar Acquisition I Corp. Class A <sup>(10)</sup>	90,066	930	(Identified 60st \$193)			130
Twin Ridge Capital Acquisition Corp. Class A <sup>(10)</sup>	41,501	425	TOTAL INVESTMENTS, BEFORE SECURITIES SOLD SHORT	( AND		
Valor Latitude Acquisition Corp. Class A <sup>(10)</sup>	59,115	605	WRITTEN OPTIONS—99.0%			
Valuence Merger Corp. I Class A <sup>(10)</sup>	3,246	34	(Identified Cost \$354,760)		3	45,946
Viscogliosi Brothers Acquisition Corp. (10)	9,784	100				
Waverley Capital Acquisition Corp. 1 Class A <sup>(10)</sup>	70,678	721	CECUDITIES COLD CHORT (O E)0/			
XPAC Acquisition Corp. Class A <sup>(10)</sup>	61,490	628	SECURITIES SOLD SHORT—(0.5)%			
			Pa	ar Value		
TOTAL SPECIAL PURPOSE ACQUISITION COMPANIES	3		U.S. GOVERNMENT SECURITY—(0.1)%			
(Identified Cost \$78,059)		79,501	U.S. Treasury Notes			
	Charas		3.250%, 6/30/29 \$	(578)		(567
	Shares		TOTAL U.S. GOVERNMENT SECURITY			•
PURCHASED OPTIONS—0.3%			(Identified Proceeds \$(590))			(567
(See open purchased options schedule)			(**************************************			1
TOTAL PURCHASED OPTIONS			S	Shares		
(Premiums Paid \$1,003)		864	COMMON STOCKS—(0.4)%			
			. ,			
ESCROW NOTES—2.2%			Energy—(0.3)%	(04.750)		(00.1
			Baytex Energy Corp. (10)	(61,750)		(231
Financials—2.2%			Frontline plc	(35,910)	_	(595
Altaba, Inc. Escrow <sup>(8)(10)</sup>	3,328,036	7,837				(826
Pershing Square Escrow <sup>(8)(10)</sup>	44,373	9			_	,
		7,846	Health Care—(0.0)%			
			Globus Medical, Inc. Class A <sup>(10)</sup>	(2,096)		(119
Industrials—0.0%			Giosao Mouloui, mo. Olado A	(2,000)	_	(113
AMR Corp. Escrow <sup>(10)</sup>	28,850	1	Information Technology—(0.1)%			
Aivint outp. Loutow	20,030		Broadcom, Inc.	(134)		(86
TOTAL ESCROW NOTES			2.00000111, 1110.	(101)		,00
(Identified Cost \$5,386)		7,847				
*		·				

(\$ reported in thousands)

	Shares	Value
<b>Information Technology—continued</b> MaxLinear, Inc. <sup>(10)</sup>	(7,628)	\$ (268) (354)
TOTAL COMMON STOCKS (Identified Proceeds \$(1,103))		(1,299)
TOTAL SECURITIES SOLD SHORT (Identified Proceeds \$(1,693))		(1,866)
WRITTEN OPTIONS—(1.4)% (See open written options schedule) TOTAL WRITTEN OPTIONS (Premiums Received \$4,854)		(4,762)
TOTAL INVESTMENTS, NET OF SECURITIES SOLD WRITTEN OPTIONS—97.1% (Identified Cost \$348,213) Other assets and liabilities, net—2.9%	SHORT AND	<b>\$339,318</b> 9,980
NET ASSETS—100.0%		\$349,298

#### Abbreviations:

ADR American Depositary Receipt Alternative Minimum Tax AMT Debtor-in-Possession DIP ETF Exchange-Traded Fund LIBOR London Interbank Offered Rate Limited Liability Company LLC ΙP Limited Partnership OBFR Overnight Bank Funding Rate PIK Payment-in-Kind Security S&P Standard & Poor's SOFR Secured Overnight Financing Rate SPAC Special Purpose Acquisition Company SPDR S&P Depositary Receipt

### Footnote Legend:

- (1) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At March 31, 2023, these securities amounted to a value of \$66,737 or 19.1% of net assets.
- (2) All or a portion of the shares have been committed as collateral for open securities sold short and written option contracts.. The value of securities segregated as collateral is \$34,713.
- (3) Regulation S security. Security is offered and sold outside of the United States; therefore, it is exempt from registration with the SEC under Rules 903 and 904 of the Securities Act of 1933.
- (4) All or a portion of security is on loan.

- (5) PIK. The first payment of cash and/or principal will be made after March 31, 2023.
- (6) This loan will settle after March 31, 2023, at which time the interest rate, calculated on the base lending rate and the agreed upon spread on trade date, will be reflected.
- (7) Variable rate security. Rate disclosed is as of March 31, 2023. Information in parenthesis represents benchmark and reference rate for each security. Certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent and are based on current market conditions, or, for mortgage-backed securities, are impacted by the individual mortgages which are paying off over time. These securities do not indicate a reference rate and spread in their descriptions.
- The value of this security was determined using significant unobservable inputs and is reported as a Level 3 security in the Fair Value Hierarchy table located after the Schedule of Investments.
- (9) Security in default; no interest payments are being received during the bankruptcy proceedings.
- (10) Non-income producing.
- (11) Amount is less than \$500.
- (12) Shares of this fund are publicly offered, and its prospectus and annual report are publicly available.
- (13) Represents security purchased with cash collateral received for securities on loan.

#### **Counterparties:**

BAML Bank of America-Merrill Lynch
GS Goldman Sachs & Co.
JPM JPMorgan Chase Bank N.A.

#### **Foreign Currencies:**

AUD Australian Dollar CAD Canadian Dollar

EUR Euro

GBP United Kingdom Pound Sterling

JPY Japanese Yen USD United States Dollar

### Country Weightings†

United States Cayman Islands Ireland Canada Luxembourg Bermuda Netherlands	70% 16 5 2 2 2 1
Other	2
Total	100%

 $<sup>^{\</sup>dagger}\%$  of total investments, net of securities sold short and written options, as of March 31, 2023.

### Open purchased options contracts as of March 31, 2023 were as follows:

Description of Options	Number of Contracts	Contract Notional Amount	Strike Price <sup>(1)</sup>	Expiration Date	Value
Put Options <sup>(2)</sup>					
Baxter International, Inc.	700	\$2,800	\$ 40.00	05/19/23	\$134
Baxter International, Inc.	423	1.269	30.00	05/19/23	6

(\$ reported in thousands)

Open purchased options contracts as of March 31, 2023 were as follows (continued):

	Number	Contract	Otalia	F!	
Description of Options	of Contracts	Notional Amount	Strike Price <sup>(1)</sup>	Expiration Date	Value
Put Options <sup>(2)</sup> (continued)					
Baxter International, Inc.	329	\$1,152	\$ 35.00	05/19/23	\$ 18
Emerson Electric Co.	211	1,477	70.00	04/21/23	2
Emerson Electric Co.	730	5,110	70.00	06/16/23	34
Fidelity National Information Services, Inc.	269	1,480	55.00	04/21/23	59
Fidelity National Information Services, Inc.	249	1,494	60.00	04/21/23	160
Griffon Corp.	461	1,429	31.00	04/21/23	64
Griffon Corp.	1,000	3,200	32.00	04/21/23	185
Kellogg Co.	266	1,530	57.50	04/21/23	4
Kellogg Co.	864	5,184	60.00	06/16/23	43
Siemens AG	212	2,586	122.00	05/19/23	17
Siemens AG	116	1,438	124.00	05/19/23	11
SPDR S&P 500 <sup>®</sup> ETF Trust	170	6,630	390.00	04/21/23	26
SPDR S&P Regional Banking ETF	200	860	43.00	05/19/23	46
Vale S.A.	2,022	3,033	15.00	04/21/23	43
Vale S.A.	1,011	1,314	13.00	05/19/23	12
Total Purchased Options					\$864

Open written options contracts as of March 31, 2023 were as follows:

Description of Options	Number of Contracts	Contract Notional Amount	Strike Price <sup>(1)</sup>	Expiration Date	Value
Call Options <sup>(2)</sup>					
Activision Blizzard, Inc.	(963)	\$(6,982)	\$ 72.50	04/21/23	\$ (1,228)
Activision Blizzard, Inc.	(306)	(2,295)	75.00	05/19/23	(336)
Baxter International, Inc.	(423)	(1,586)	37.50	05/19/23	(182)
Baxter International, Inc.	(363)	(1,634)	45.00	05/19/23	(27)
Baxter International, Inc.	(666)	(3,163)	47.50	05/19/23	(22)
Emerson Electric Co.	(211)	(1,635)	77.50	04/21/23	(211)
Emerson Electric Co.	(730)	(5,657)	77.50	06/16/23	(810)
Fidelity National Information Services, Inc.	(269)	(1,614)	60.00	04/21/23	(7)
Fidelity National Information Services, Inc.	(249)	(1,619)	65.00	04/21/23	(2)
First Horizon Corp.	(4)	(8)	20.00	04/21/23	( <del></del> )(3
Focus Financial Partners, Inc.	(66)	(363)	55.00	04/21/23	(1)
Griffon Corp.	(461)	(1,660)	36.00	04/21/23	(38)
Griffon Corp.	(1,000)	(3,700)	37.00	04/21/23	(71)
Horizon Therapeutics plc	(36)	(432)	120.00	05/19/23	(1)
Kellogg Co.	(266)	(1,662)	62.50	04/21/23	(137)
Kellogg Co.	(864)	(5,616)	65.00	06/16/23	(315)
National Instruments Corp.	(589)	(2,945)	50.00	04/21/23	(180)
Oak Street Health, Inc.	(77)	(270)	35.00	04/21/23	(28)
Oak Street Health, Inc.	(97)	(349)	36.00	04/21/23	(28)
Rogers Corp.	(71)	(1,065)	150.00	04/21/23	(99)
Seagen, Inc.	(34)	(680)	200.00	04/21/23	(12)
Siemens AG	(212)	(2,798)	132.00	05/19/23	(444)
Siemens AG	(116)	(1,554)	134.00	05/19/23	(221)
SPDR S&P 500® ETF Trust	(45)	(1,831)	407.00	04/21/23	(38)
TEGNA, Inc.	(37)	(59)	16.00	05/19/23	(5)
Vale S.A.	(1,011)	(1,517)	15.00	05/19/23	(138)
Valvoline, Inc.	(349)	(1,222)	35.00	04/21/23	(30)
					(4,611)
Put Ontions <sup>(2)</sup>					

Footnote Legend:

(1) Strike price not reported in thousands.

(2) Unless otherwise noted, options are exchange-traded.

(\$ reported in thousands)

Open written options contracts as of March 31, 2023 were as follows (continued):

Description of Options	Number of Contracts	Contract Notional Amount	Strike Price <sup>(1)</sup>	Expiration Date	Value
Put Options <sup>(2)</sup> (continued) SPDR S&P Regional Banking ETF Vale S.A.	(200) (2,022)	\$ (760) (3,235)	\$ 38.00 16.00	05/19/23 04/21/23	\$ (19) (125) (151)
Total Written Options					\$ (4,762)

### Footnote Legend:

- (1) Strike price not reported in thousands.
- (2) Unless otherwise noted, options are exchange-traded.
  (3) Amount is less than \$500.

Forward foreign currency exchange contracts as of March 31, 2023 were as follows:

Currency Purchased	Currency Amount Purchased	Currency Sold	Currency Amount Sold	Counterparty	Settlement Date	Unrealized Appreciation	Unrealized Depreciation
CAD	4,746	USD	3,509	JPM	04/13/23	\$ 4	\$ —
EUR	536	USD	572	JPM	04/17/23	10	_
USD	7,566	CAD	10,373	JPM	04/13/23	_	(110)
USD	1,272	EUR	1,182	JPM	04/13/23	_	`(11)
USD	351	JPY	46,274	JPM	04/14/23	2	
USD	577	EUR	536	JPM	04/17/23	_	(5)
USD	670	AUD	1,010	GS	04/27/23	_	(5)
USD	1,647	EUR	1,554	GS	05/24/23	_	(44)
USD	2,988	EUR	2,798	JPM	05/24/23	_	(57)
USD	1,131	GBP	924	JPM	05/25/23	_	(11)
USD	1,125	EUR	1,053	GS	05/30/23	_	(20)
USD	910	EUR	830	JPM	09/13/23	2	
USD	2,949	EUR	2,700	JPM	09/20/23	_	(6)
USD	504	EUR	464	GS	10/04/23	_	(4)
USD	1,520	AUD	2,260	GS	12/05/23	_	(3)
Total						<u>\$18</u>	\$ (276)

Over-the-counter total return swaps outstanding as of March 31, 2023 were as follows:

Referenced Entity	Pay/Receive	Financing Rate <sup>(1)</sup>	Payment Frequency	Counterparty	Expiration Date	Notional Amount	Value <sup>(2)</sup>	Unrealized Appreciation	Unrealized Depreciation
Long Total Return Swap Contracts									
Aareal Bank AG Aareal Bank AG	Pay Pay	5.370% (0.550% + OBFR) 5.370% (0.550% + OBFR)	3 Month 3 Month	JPM JPM	01/22/24 03/13/24	\$ 801 434	\$ (37) (29)	\$ <u> </u>	\$ (37) (29)
Abiomed, Inc. <sup>(3)</sup> BlackRock Floating Rate Income Strategies Fund,	Pay	5.570% (0.750% + OBFR)	1 Month	BAML	01/30/24	(4)	8	8	
Inc. BlackRock Floating Rate Income Strategies Fund,	Pay	5.620% (0.80% + OBFR)	3 Month	JPM	03/25/24	431	(4)	_	(4)
Inc. BlackRock Floating Rate Income Strategies Fund,	Pay	5.620% (0.80% + OBFR)	3 Month	JPM	03/28/24	232	(5)	_	(5)
Inc. Bristol-Myers Squibb	Pay	5.620% (0.80% + OBFR)	3 Month	JPM	04/08/24	207	(7)	_	(7)
Co. (3),(5) Brookfield Property	Pay	5.570% (0.750% + OBFR)	1 Month	BAML	03/04/24	(4)	31	31	_
Preferred LP Cazoo Group Ltd. Cazoo Group Ltd.	Pay Pay Pay	5.570% (0.750% + OBFR) 5.570% (0.750% + OBFR) 5.570% (0.750% + OBFR)	1 Month 1 Month 1 Month	BAML BAML BAML	01/08/24 10/23/23 01/29/24	64 22 4	(1) (17) (1)		(1) (17) (1)

(\$ reported in thousands)

Over-the-counter total return swaps outstanding as of March 31, 2023 were as follows (continued):

Set	Referenced Entity	Pay/Receive	Financing Rate <sup>(1)</sup>	Payment Frequency	Counterparty	Expiration Date	Notional Amount	Value <sup>(2)</sup>	Unrealized Appreciation	Unrealized Depreciation
CHR Hamsen Holding AVS	CHR Hansen Holding A/S	Pay	5.430% (0.610% + OBFR)	1 Month	GS	02/19/24	\$ 476		\$ 18	\$ —
Emis Group plc Pay 5.270% (0.450% + 0.08FR) 3 Month JPM 09.7 B2.23 70 (13) — (37) Emis Group plc Pay 5.270% (0.450% + 0.08FR) 3 Month JPM 09.22/23 27 (5) — (5) Emis Group plc Pay 5.270% (0.450% + 0.08FR) 3 Month JPM 09.22/23 27 (5) — (6) — (6) Emis Group plc Pay 5.270% (0.450% + 0.08FR) 3 Month JPM 09.22/23 57 (1) — (7) Emis Group plc Pay 5.270% (0.450% + 0.08FR) 3 Month JPM 09.28/23 5 (1) — (7) — (7) Emis Group plc Pay 5.270% (0.450% + 0.08FR) 3 Month JPM 100.02/23 46 (7) — (7) — (7) Emis Group plc Pay 5.270% (0.450% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.270% (0.450% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.270% (0.450% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.270% (0.450% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.270% (0.450% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.20% (0.450% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 606 (39) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 8 (6) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 8 (6) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 8 (7) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR) 3 Month JPM 100.05/23 8 (7) — (6) Emis Group plc Pay 5.20% (0.350% + 0.08FR)			5.430% (0.610% + OBFR)	1 Month		02/20/24	672	24	24	_
Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 09/19/23 204 (37) — (37) Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 09/25/23 37 (6) — (6) Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 09/25/23 37 (6) — (6) Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 09/25/23 37 (6) — (7) — (7) Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 10/02/23 46 (7) — (7) — (7) Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 10/02/23 46 (7) — (6) [9] — (9) Emoria VI. W. Pay 5.270% (0.450% + 0BFR) 3 Month JPM 10/02/23 46 (7) — (6) [9] — (6) [9] Emoria VI. Pay 5.240% (0.510% + 0BFR) 3 Month JPM 10/02/23 44 53 (8) (8) — (6) [9] — (6) [10/10/10/10/10/10/10/10/10/10/10/10/10/1		Pay	5.430% (0.610% + OBFR)	1 Month	GS	03/25/24	1,107	19	19	_
Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 09/19/23 204 (37) — (37) Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 09/25/23 37 (6) — (6) Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 09/25/23 37 (6) — (6) Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 09/25/23 37 (6) — (7) — (7) Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 10/02/23 46 (7) — (7) — (7) Emis Group plc Pay 5.270% (0.450% + 0BFR) 3 Month JPM 10/02/23 46 (7) — (6) [9] — (9) Emoria VI. W. Pay 5.270% (0.450% + 0BFR) 3 Month JPM 10/02/23 46 (7) — (6) [9] — (6) [9] Emoria VI. Pay 5.240% (0.510% + 0BFR) 3 Month JPM 10/02/23 44 53 (8) (8) — (6) [9] — (6) [10/10/10/10/10/10/10/10/10/10/10/10/10/1	Emis Group plc	Pay	5.270% (0.450% + OBFR)	3 Month	JPM	09/18/23	70	(13)		(13)
Emis Group pic Pay 5.270% (0.450% + 0BFR) 3 Month JPM 09/25/23 55 (1) — (1) Emis Group pic Pay 5.270% (0.450% + 0BFR) 3 Month JPM 10/02/23 46 (7) — (7) — (7) — (7) — (7) — (8		Pay	5.270% (0.450% + OBFR)	3 Month	JPM	09/19/23	204	(37)		(37)
Emis Group pic Pay 5.270% (0.450% + 0.BFR) 3 Month JPM 09/25/23 5 5 (1) — (1) Emis Group pic Pay 5.270% (0.450% + 0.BFR) 3 Month JPM 10/02/23 46 (7) — (7) — (7) — (7) — (7) — (7) — (8) —	Emis Group plc	Pay	5.270% (0.450% + OBFR)	3 Month	JPM	09/22/23	27	(5)	_	(5)
Emis Group pic Pay 5,270% (0.450% + 0BFR) 3 Month JPM 10/05/22 46 (7) — (7) (7) (7) (7) (7) (7) (7) (7) (7) (7)	Emis Group plc	Pay	5.270% (0.450% + OBFR)	3 Month	JPM	09/25/23	37	(6)		(6)
Emis Group pic Pay 5.270% (0.450% + 0BFR) 3 Month JPM 10/05/23 666 (99) — (99) — (62) Invesco Dynamic Pay 5.430% (0.610% + 0BFR) 1 Month GS 0.3727/24 95 (2) — (2) Invesco Dynamic Pay 5.20% (0.380% + 0BFR) 3 Month JPM 01/01/24 333 (5) — (5) Invesco Dynamic Pay 5.20% (0.380% + 0BFR) 3 Month JPM 01/01/24 333 (5) — (25) Invesco Dynamic Pay 5.20% (0.80% + 0BFR) 3 Month JPM 01/01/24 333 (5) — (25) Invesco Dynamic Pay 5.20% (0.80% + 0BFR) 3 Month JPM 01/01/24 125 (9) — (25) Invesco Senior Income Trust Invesco Senior Income Trust Invesco Senior Income Trust Invesco Senior Income Pay 5.620% (0.80% + 0BFR) 3 Month JPM 03/25/24 442 (25) — (25) — (25) Invesco Senior Income Trust Invesco Senior Income Trust Invesco Senior Income Pay 5.620% (0.80% + 0BFR) 3 Month JPM 03/28/24 372 (26) — (28) MoneyGram International, Inc.  Pay 5.430% (0.610% + 0BFR) 1 Month GS 10/27/23 1,704 3 3 3 — (28) MoneyGram International, Inc. Pay 5.430% (0.610% + 0BFR) 1 Month GS 10/27/23 1,704 3 3 3 — (28) MoneyGram International, Inc. Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/16/24 2,578 88 68 — (28) MoneyGram International, Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/16/24 2,578 88 68 — (28) MoneyGram International, Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/16/24 2,578 88 68 — (28) MoneyGram International, Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/16/24 2,578 88 68 — (28) MoneyGram International, Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/16/24 2,578 88 68 — (28) MoneyGram International, Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/16/24 2,578 88 68 68 — (28) MoneyGram International, Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/16/24 2,578 88 68 68 — (28) MoneyGram International, Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/16/24 2,578 88 68 68 — (28) MoneyGram International, Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/16/24 2,578 88 68 68 — (28) MoneyGram International, Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/16/24 2,578 88 68 68 — (28) MoneyGram International, Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/16/24 2,578 88 68 68 — (28) MoneyGram International, Pay 5.430% (0.6	Emis Group plc	Pay	5.270% (0.450% + OBFR)	3 Month				(1)	_	(1)
Eurona N.V.   Pay   5.430% (0.610% + 0.6187)   1.01011   6.5   0.0270/24   95   (2)	Emis Group plc	Pay	5.270% (0.450% + OBFR)	3 Month		10/02/23	46	(7)	_	
Invesco Dynamic	Emis Group plc	Pay	5.270% (0.450% + OBFR)	3 Month	JPM	10/05/23	666		_	(99)
Invesso Dynamic   Pay   5.20% (0.380% + 0BFR)   3 Month   JPM   0.0712/4   333   (5)   — (6)	Euronav N.V.	Pay	5.430% (0.610% + OBFR)	1 Month		10/09/23	455		_	
Invesco Dynamic   Pay   5,20% (0,380% + 0BFR)   3 Month   JPM   0,3725/24   442   2,578   6,70   (25)   1,000	Invesco Dynamic	Pay	5.430% (0.610% + OBFR)	1 Month		03/27/24		(2)	_	(2)
Invesco Dynamic   Pay   5,20% (0,380% + 0BFR)   3 Month   JPM   0,3725/24   442   2,578   6,70   (25)   1,000	Invesco Dynamic	Pay	5.20% (0.380% + OBFR)	3 Month	JPM	01/01/24				(5)
Trust   Pay   5.620% (0.80% + OBFR)   3 Month   JPM   03/25/24   442   (25)   — (25)   (19)   — (9)   (19)	Invesco Dynamic	Pay	5.20% (0.380% + OBFR)	3 Month	JPM	02/12/24	(4)	9	9	
Investo Senior Income	Invesco Senior Income									
Trust plusesco Senior Income Trust plus 5.620% (0.80% + OBFR) 3 Month JPM 03/27/24 125 (9) — (9) Invesco Senior Income Trust plus 5.620% (0.80% + OBFR) 3 Month JPM 03/28/24 372 (28) — (28) Money Gram International, Inc.  Noveen New York AMT-Free Quality Municipal Income Fund Origin Energy Ltd. Pay 5.430% (0.610% + OBFR) 1 Month GS 04/16/24 2.578 68 68 68 — OZ Minerals Ltd. Pay 5.430% (0.610% + OBFR) 1 Month GS 04/16/24 2.578 68 68 68 — OZ Minerals Ltd. Pay 5.430% (0.610% + OBFR) 1 Month GS 04/16/24 2.578 68 68 68 — OZ Minerals Ltd. Pay 5.430% (0.610% + OBFR) 1 Month GS 04/16/24 2.578 68 68 68 — OZ Minerals Ltd. Pay 5.430% (0.610% + OBFR) 1 Month GS 04/16/24 2.578 68 68 68 — OZ Minerals Ltd. Pay 5.430% (0.610% + OBFR) 1 Month GS 04/16/24 2.34 — (4) — (4) — (4) — CS DABA Capital Income & Opportunities Fund Saba Capital Income & Opportunities Fund Shaw Communications, Inc. Pay 5.20% (0.380% + OBFR) 1 Month GS 04/16/24 234 — (4) — (4) — (5) Shaw Communications, Inc. Pay 5.70% (0.750% + OBFR) 1 Month BAML 03/11/24 409 6 6 6 — Shaw Communications, Inc. Pay 5.70% (0.750% + OBFR) 1 Month GS 04/16/24 17/15 159 159 — Siemens AG Pay 5.370% (0.550% + OBFR) 1 Month GS 04/16/24 17/15 159 159 — Siemens AG Pay 5.370% (0.550% + OBFR) 1 Month GS 04/16/24 17/15 159 159 — Siemens AG Pay 5.370% (0.550% + OBFR) 1 Month GS 04/16/24 17/15 159 159 159 — CISCHAL COP. Pay 5.20% (0.380% + OBFR) 1 Month GS 04/16/24 17/15 159 159 159 — CISCHAL COP. Pay 5.370% (0.550% + OBFR) 1 Month GS 04/16/24 17/15 159 159 159 — CISCHAL COP. Pay 5.370% (0.550% + OBFR) 1 Month GS 04/16/24 17/15 159 159 159 159 159 150 150 150 150 150 150 150 150 150 150	Trust	Pay	5.620% (0.80% + OBFR)	3 Month	JPM	03/25/24	442	(25)	_	(25)
Investo Senior Income   Pay   5.620% (0.80% + 0BFR)   3 Month   JPM   03/28/24   372   (28)   — (28)   MoneyGram International, Inc.   Pay   5.430% (0.610% + 0BFR)   1 Month   GS   10/27/23   1,704   3   3   3   —   Nuiveen New York   AMT-Free Quality Municipal Income Fund   Pay   5.20% (0.380% + 0BFR)   3 Month   JPM   10/23/23   871   29   29   —   Origin Energy Ltd.   Pay   5.430% (0.610% + 0BFR)   1 Month   GS   04/16/24   2,578   68   68   68   —   Saba Capital Income & Pay   5.430% (0.610% + 0BFR)   1 Month   GS   04/16/24   2,578   68   68   68   —   Saba Capital Income & Pay   5.430% (0.610% + 0BFR)   1 Month   GS   03/27/24   234   — (4)   — (4)   — (4)   — Saba Capital Income & Pay   5.430% (0.610% + 0BFR)   1 Month   GS   03/27/24   234   — (4)   — (4)   — (5)   Saba Capital Income & Pay   5.570% (0.750% + 0BFR)   1 Month   BAML   03/11/24   409   6   6   —   Saba Capital Income & Pay   5.570% (0.750% + 0BFR)   1 Month   BAML   03/11/24   409   6   6   —   Saba Capital Income & Pay   5.570% (0.750% + 0BFR)   1 Month   GS   04/16/24   1.715   159   159   —   Siemens AG   Pay   5.570% (0.750% + 0BFR)   1 Month   GS   04/15/24   1.715   159   159   —     Siemens AG   Pay   5.370% (0.550% + 0BFR)   1 Month   GS   04/15/24   1.715   159   159   59   —     Siemens AG   Pay   5.370% (0.550% + 0BFR)   1 Month   GS   04/15/24   1.715   159   159   159   156   —     Telente Group Holding N.V.   Pay   5.270% (0.350% + 0BFR)   1 Month   BAML   04/24/23   0.275   155	Invesco Senior Income									
Tust	Trust	Pay	5.620% (0.80% + OBFR)	3 Month	JPM	03/27/24	125	(9)		(9)
None-gram International, Inc.   Pay   5.430% (0.610% + 0.8FR)   1 Month   GS   10/27/23   1,704   3   3   3   -	Invesco Senior Income									
Inc.   Pay   5,430% (0,610% + OBFR)   1 Month   GS   10/27/23   1,704   3   3   3		Pay	5.620% (0.80% + OBFR)	3 Month	JPM	03/28/24	372	(28)	_	(28)
Nuveen New York AftF-Free Quality Municipal Income Fund	MoneyGram International,									
AMT-Free Quality Municipal Income Fund Pay 5.20% (0.380% + 0BFR) 3 Month GS 04/16/24 2,578 68 68 68 — Oz Minerals Ltd. Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/108/24 662 9 9 9 — Oz Minerals Ltd. Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/108/24 662 9 9 9 — Oz Minerals Ltd. Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/108/24 662 9 9 9 — Oz Minerals Ltd. Pay 5.430% (0.610% + 0BFR) 1 Month GS 03/27/24 234 — (4) — (4) — (4) — (9) — (9) Saba Capital Income & Oz Minerals Ltd. Pay 5.20% (0.380% + 0BFR) 1 Month BAML 03/11/24 409 6 6 6 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month BAML 03/11/24 409 6 6 6 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.430% (0.610% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 — Oz Minerals Ltd. Pay 5.570% (0.750% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 159 — Oz Minerals Ltd. Pay 5.570% (0.550% + 0BFR) 1 Month GS 04/15/24 1,715 159 159 159 — Oz Minerals Ltd. Pay 5.570% (0.550% + 0BFR) 1 Month GS 04/15/24 1,715 170 — Oz Minerals Ltd. Pay 5.570% (0.550% + 0BFR) 1 Month GS 04/15/24 1,715 170 — Oz Minerals Ltd. Pay 5.570% (0.550% + 0BFR) 1 Month GS 04/15/24 1,715 170 — Oz Minerals Ltd. Pay 5.570% (0.550% + 0BFR) 1 Month GS 04/15/24 1,715 1,720 1,720	Inc.	Pay	5.430% (0.610% + OBFR)	1 Month	GS	10/27/23	1,704	3	3	_
Income Fund	Nuveen New York									
Origin Energy Ltd.         Pay         5.430% (0.610% + OBFR)         1 Month         GS         04/16/24         2.578         68         68         —           OZ Minerals Ltd.         Pay         5.430% (0.610% + OBFR)         1 Month         GS         04/08/24         662         9         9         9           Saba Capital Income & Opportunities Fund         Pay         5.430% (0.610% + OBFR)         1 Month         GS         03/27/24         234         —(4)         —(5)         —(6)         —(6)         —(7)         —(7)         —(7)         —(7)         —(7)         —(7)         —(7)         —(7)         —(7)         —(7)         —(7)	AMT-Free Quality Municipal									
DZ Minerals Ltd.   Pay   5.430% (0.610% + 0BFR)   1 Month   GS   04/08/24   662   9   9   9   9   9   9   9   9   9		Pay	5.20% (0.380% + OBFR)	3 Month	JPM			29		_
Saba Capital Income & Opportunities Fund		Pay		1 Month	GS		2,578	68		_
Opportunities Fund Saba Capital Income & Opportunities Fund Shaw Communications, Inc.         Pay         5.430% (0.610% + OBFR)         3 Month         JPM         06/23/23         87         (9)         — (4)         — (4)         — (9)           Shaw Communications, Inc.         Pay         5.570% (0.750% + OBFR)         1 Month         BAML         03/11/24         409         6         6         6         —           Shaw Communications, Inc.         Pay         5.570% (0.750% + OBFR)         1 Month         BAML         03/21/24         676         18         18         —           Siemens AG         Pay         5.430% (0.610% + OBFR)         1 Month         BAML         03/22/24         676         18         18         —           Siemens AG         Pay         5.430% (0.610% + OBFR)         3 Month         JPM         04/22/24         3,083         343         343         —           Siemens AG         Pay         5.20% (0.380% + OBFR)         3 Month         JPM         04/22/24         3,083         343         343         —           EEM Corp.         Pay         5.20% (0.550% + OBFR)         3 Month         JPM         10/23/23         2,075         155         155         —           TEGNA, Inc.         Pay		Pay	5.430% (0.610% + OBFR)	1 Month	GS	04/08/24	662	9	9	_
Saba Capital Income & Opportunities Fund   Pay   S.20% (0.380% + OBFR)   3 Month   JPM   06/23/23   87   (9)   — (9)   Shaw Communications,   Inc.   Pay   S.570% (0.750% + OBFR)   1 Month   BAML   03/11/24   409   6   6   —   Shaw Communications,   Inc.   Pay   S.570% (0.750% + OBFR)   1 Month   BAML   03/22/24   676   18   18   —     Siemens AG   Pay   S.430% (0.610% + OBFR)   1 Month   GS   04/15/24   1,715   159   159   —     Siemens AG   Pay   S.370% (0.550% + OBFR)   1 Month   JPM   04/22/24   3,083   343   343   —     Siemens AG   Pay   S.20% (0.380% + OBFR)   3 Month   JPM   04/22/24   3,083   343   343   —     Siemens AG   Pay   S.20% (0.380% + OBFR)   3 Month   JPM   04/22/24   3,083   343   343   —     Siemens AG   Pay   S.20% (0.380% + OBFR)   3 Month   JPM   04/22/24   3,083   343   343   —     Siemens AG   Pay   S.20% (0.380% + OBFR)   3 Month   JPM   04/22/24   3,083   343   343   —     Siemens AG   Pay   S.20% (0.350% + OBFR)   1 Month   BAML   04/04/23   623   (162)   —   (162)   Telenet Group Holding N.V.   Pay   S.430% (0.610% + OBFR)   1 Month   GS   04/24/24   477   7   7   7   —   (78)   Telenet Group Holding N.V.   Pay   S.370% (0.550% + OBFR)   3 Month   JPM   04/22/24   477   7   7   —   (78)   Telenet Group Holding N.V.   Pay   S.370% (0.550% + OBFR)   3 Month   JPM   04/22/24   477   7   7   —   (78)   Telenet Group Holding N.V.   Pay   S.370% (0.550% + OBFR)   3 Month   JPM   04/22/24   477   7   7   —   (78)   Telenet Group Holding N.V.   Pay   S.370% (0.550% + OBFR)   3 Month   JPM   04/22/24   477   7   7   —   (78)   Telenet Group Holding N.V.   Pay   S.370% (0.550% + OBFR)   3 Month   JPM   04/22/24   477   7   7   —   (78)   Telenet Group Holding N.V.   Pay   S.370% (0.550% + OBFR)   3 Month   JPM   04/22/24   477   7   7   —   (78)   Telenet Group Holding N.V.   Pay   S.370% (0.550% + OBFR)   3 Month   JPM   04/22/24   477   7   7   —   (78)   Telenet Group Holding N.V.   Pay   S.370% (0.550% + OBFR)   3 Month   JPM   04/22/24   477   7   7   —   (78)   Telenet Group Holding										
Opportunities Fund Shaw Communications, Inc.         Pay         5.20% (0.380% + OBFR)         3 Month         JPM         06/23/23         87         (9)         —         (9)           Shaw Communications, Inc.         Pay         5.570% (0.750% + OBFR)         1 Month         BAML         03/11/24         409         6         6         —           Shaw Communications, Inc.         Pay         5.570% (0.750% + OBFR)         1 Month         BAML         03/22/24         676         18         18         —           Siemens AG         Pay         5.430% (0.610% + OBFR)         1 Month         GS         04/15/24         1,715         159         159         —           Siemens AG         Pay         5.430% (0.610% + OBFR)         3 Month         JPM         04/22/24         3,083         343         343         —           SLM Corp.         Pay         5.20% (0.380% + OBFR)         3 Month         JPM         04/22/24         3,083         343         343         —           TEGNA, Inc.         Pay         5.570% (0.750% + OBFR)         1 Month         GS         04/24/24         471         7         7         —           Toshiba Corp.         Pay         5.370% (0.550% + OBFR)         3 Month         JPM	Opportunities Fund	Pay	5.430% (0.610% + OBFR)	1 Month	GS	03/27/24	234	(4)	(4)	_
Shaw Communications,   Inc.										
Inc.   Pay   5.570% (0.750% + 0BFR)   1 Month   BAML   03/11/24   409   6   6   6   Shaw Communications, lnc.   Pay   5.570% (0.750% + 0BFR)   1 Month   BAML   03/22/24   676   18   18   18   — Siemens AG   Pay   5.430% (0.610% + 0BFR)   1 Month   GS   04/15/24   1,715   159   159   — Siemens AG   Pay   5.370% (0.550% + 0BFR)   3 Month   JPM   04/22/24   3,083   343   343   — Standard   348   348   — Standard   348   349		Pay	5.20% (0.380% + OBFR)	3 Month	JPM	06/23/23	87	(9)	_	(9)
Shaw Communications, Inc.   Pay   5.570% (0.750% + 0BFR)   1 Month   BAML   0.3/22/24   676   18   18   38   — 18   18   — 18   18   38   38   38   38   38   38	Shaw Communications,									
Inc.		Pay	5.570% (0.750% + OBFR)	1 Month	BAML	03/11/24	409	6	6	_
Siemens AG	Shaw Communications,									
Siemens AG	Inc.	Pay	5.570% (0.750% + OBFR)	1 Month	BAML	03/22/24	676	18	18	_
SLM Corp.	Siemens AG	Pay	5.430% (0.610% + OBFR)	1 Month						_
TEGNA, Inc.	Siemens AG	Pay	5.370% (0.550% + OBFR)	3 Month	JPM	04/22/24	3,083	343	343	
Telenet Group Holding N.V. Pay 5.430% (0.610% + OBFR) 1 Month GS 04/24/24 471 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	SLM Corp.	Pay		3 Month	JPM	10/23/23	2,075	155	155	
Telenet Group Holding N.V. Pay 5.430% (0.610% + OBFR) 1 Month GS 04/24/24 471 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	TEGNA, Inc.	Pay	5.570% (0.750% + OBFR)	1 Month	BAML	04/04/23	623	(162)	_	(162)
Vivendi SE	Telenet Group Holding N.V.	Pay		1 Month	GS	04/24/24	471	7	7	· —
Vivendi SE	Toshiba Corp.	Pay	5.370% (0.550% + OBFR)	3 Month	JPM	06/20/23	349	(78)	_	(78)
Short Total Return Swap Contracts   Agnico Eagle Mines Ltd.   Receive   4.470% ((0.350)% + OBFR)   1 Month   GS   06/14/23   601   94   94   94   95   1 Month   GS   01/15/24   (1,270)   48   48   48   96   97   97   98   98   98   98   98   98	Vivendi SE .	•	,	3 Month	JPM	11/28/23	862		183	` <u></u>
Short Total Return Swap Contracts           Agnico Eagle Mines Ltd.         Receive         4.470% ((0.350)% + OBFR)         1 Month         GS         01/15/24         (1,270)         48         48         —           Aon plc         Receive         4.470% ((0.350)% + OBFR)         1 Month         GS         01/15/24         (329)         (5)         —         (5)           Broadcom, Inc.         Receive         4.420% ((0.400)% + OBFR)         1 Month         BAML         10/12/23         (3,843)         (966)         —         (966)           Broadcom, Inc.         Receive         4.470% ((0.350)% + OBFR)         1 Month         GS         01/15/24         (1,330)         (162)         —         (162)           Frontline plc         Receive         2.320% ((2.500)% + OBFR)         1 Month         GS         01/15/24         (1,330)         (162)         —         (39)           Novozymes A/S         Receive         4.470% ((0.350)% + OBFR)         1 Month         GS         02/19/24         (1,232)         3         3         —           Pan American Silver Corp.         Receive         4.420% ((0.400)% + OBFR)         1 Month         BAML         01/08/24         (266)         (25)         —         (25) <t< td=""><td>Willis Towers Watson plc</td><td>Pay</td><td>5.430% (0.610% + OBFR)</td><td>1 Month</td><td>GS</td><td>06/14/23</td><td>601</td><td>94</td><td>94</td><td>_</td></t<>	Willis Towers Watson plc	Pay	5.430% (0.610% + OBFR)	1 Month	GS	06/14/23	601	94	94	_
Short Total Return Swap Contracts           Agnico Eagle Mines Ltd.         Receive         4.470% ((0.350)% + OBFR)         1 Month         GS         01/15/24         (1,270)         48         48         —           Aon plc         Receive         4.470% ((0.350)% + OBFR)         1 Month         GS         01/15/24         (329)         (5)         —         (5)           Broadcom, Inc.         Receive         4.420% ((0.400)% + OBFR)         1 Month         BAML         10/12/23         (3,843)         (966)         —         (966)           Broadcom, Inc.         Receive         4.470% ((0.350)% + OBFR)         1 Month         GS         01/15/24         (1,330)         (162)         —         (162)           Frontline plc         Receive         2.320% ((2.500)% + OBFR)         1 Month         GS         01/15/24         (1,330)         (162)         —         (39)           Novozymes A/S         Receive         4.470% ((0.350)% + OBFR)         1 Month         GS         02/19/24         (1,232)         3         3         —           Pan American Silver Corp.         Receive         4.420% ((0.400)% + OBFR)         1 Month         BAML         01/08/24         (266)         (25)         —         (25) <t< td=""><td>·</td><td>-</td><td>,</td><td></td><td></td><td></td><td></td><td>53/</td><td>1 183</td><td>(6/0)</td></t<>	·	-	,					53/	1 183	(6/0)
Agnico Eagle Mines Ltd. Receive 4.470% ((0.350)% + OBFR) 1 Month GS 01/15/24 (1,270) 48 48 — Aon plc Receive 4.470% ((0.350)% + OBFR) 1 Month GS 01/15/24 (329) (5) — (5) Broadcom, Inc. Receive 4.420% ((0.400)% + OBFR) 1 Month GS 01/15/24 (1,330) (966) — (966) Broadcom, Inc. Receive 4.470% ((0.350)% + OBFR) 1 Month GS 01/15/24 (1,330) (162) — (162) Frontline plc Receive 2.320% ((2.500)% + OBFR) 1 Month GS 12/11/23 (141) (39) — (39) Novozymes A/S Receive 4.470% ((0.350)% + OBFR) 1 Month GS 02/19/24 (1,232) 3 3 — Pan American Silver Corp. Receive 4.420% ((0.400)% + OBFR) 1 Month GS 01/15/24 (266) (25) — (25) Pan American Silver Corp. Receive 4.275% ((0.545)% + OBFR) 1 Month GS 01/15/24 (1,696) (161) — (161)								334	1,100	(043)
Aon plc         Receive         4.470% ((0.350)% + OBFR)         1 Month         GS         01/15/24         (329)         (5)         —         (5)           Broadcom, Inc.         Receive         4.420% ((0.400)% + OBFR)         1 Month         BAML         10/12/23         (3,843)         (966)         —         (966)           Broadcom, Inc.         Receive         4.470% ((0.350)% + OBFR)         1 Month         GS         01/15/24         (1,330)         (162)         —         (162)           Frontline plc         Receive         2.320% ((2.500)% + OBFR)         1 Month         GS         12/11/23         (141)         (39)         —         (39)           Novozymes A/S         Receive         4.470% ((0.350)% + OBFR)         1 Month         GS         02/19/24         (1,232)         3         3         —           Pan American Silver Corp.         Receive         4.420% ((0.400)% + OBFR)         1 Month         BAML         01/08/24         (266)         (25)         —         (25)           Pan American Silver Corp.         Receive         4.275% ((0.545)% + OBFR)         1 Month         GS         01/15/24         (1,696)         (161)         —         (161)           To a controll         4.275% ((0.545)% + OBFR)         1		Receive	4 470% ((0 350)% + ORER)	1 Month	GS	01/15/24	(1 270)	48	48	
Broadcom, Inc.         Receive Broadcom, Inc.         4.420% ((0.400)% + OBFR) (0.350)% + OBFR)         1 Month GS         BAML D/12/23 (3,843)         (966) — (966) — (966)           Broadcom, Inc.         Receive H.470% ((0.350)% + OBFR)         1 Month GS         01/15/24 (1,330)         (162) — (162)           Frontline plc Frontline plc Novozymes A/S Receive Pan American Silver Corp.         Receive H.470% ((0.350)% + OBFR)         1 Month GS         02/19/24 (1,232)         3 3 — (25)           Pan American Silver Corp.         Receive Pan American Silver Corp.         Receive H.275% ((0.545)% + OBFR)         1 Month GS         01/15/24 (1,696)         (25) — (25)           Pan American Silver Corp.         Receive Pan American Silver Corp.         Receive H.275% ((0.545)% + OBFR)         1 Month GS         01/15/24 (1,696)         (161) — (161)           Receive Pan American Silver Corp.							(320)	/5\	<del></del>	(5)
Broadcom, Inc. Receive 4.470% ((0.350)% + OBFR) 1 Month GS 01/15/24 (1,330) (162) — (162) Frontline plc Receive 2.320% ((2.500)% + OBFR) 1 Month GS 12/11/23 (141) (39) — (39) Novozymes A/S Receive 4.470% ((0.350)% + OBFR) 1 Month GS 02/19/24 (1,232) 3 3 — Pan American Silver Corp. Receive 4.420% ((0.400)% + OBFR) 1 Month GS 01/15/24 (266) (25) — (25) Pan American Silver Corp. Receive 4.275% ((0.545)% + OBFR) 1 Month GS 01/15/24 (1,696) (161) — (161) — (161)									_	
Frontline plc Receive 2.320% ((2.500)% + OBFR) 1 Month GS 12/11/23 (141) (39) — (39) Novozymes A/S Receive 4.470% ((0.350)% + OBFR) 1 Month GS 02/19/24 (1,232) 3 3 — Pan American Silver Corp. Receive 4.420% ((0.400)% + OBFR) 1 Month BAML 01/08/24 (266) (25) — (25) Pan American Silver Corp. Receive 4.275% ((0.545)% + OBFR) 1 Month GS 01/15/24 (1,696) (161) — (161) — (161)									_	
Novozymes A/S Receive 4.470% ((0.350)% + OBFR) 1 Month GS 02/19/24 (1,232) 3 3 — Pan American Silver Corp. Receive 4.420% ((0.400)% + OBFR) 1 Month BAML 01/08/24 (266) (25) — (25) Pan American Silver Corp. Receive 4.275% ((0.545)% + OBFR) 1 Month GS 01/15/24 (1,696) (161) — (161)  (1,307) 51 (1,358)									_	
Pan American Silver Corp. Receive 4.420% ((0.400)% + OBFR) 1 Month BAML 01/08/24 (266) (25) — (25) Pan American Silver Corp. Receive 4.275% ((0.545)% + OBFR) 1 Month GS 01/15/24 (1,696) (161) — (161) (1,307) 51 (1,358)										(39)
Pan American Silver Corp. Receive 4.275% ((0.545)% + OBFR) 1 Month GS 01/15/24 (1,696) (161) — (161) — (161) (1,307) 51 (1,358)	-								ა	(25)
(1,307) 51 (1,358)									_	
	r an Annemoan Shver Gurp.	NECEIVE	4.270 /0 ((U.040) 70 + UBFR)	ı ıvlullul	uo	01/13/24	(1,080)			
Total \$\\(\frac{\\$(773)}{\}\) \\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\										
	Total							\$ (773)	\$1,234	<u>\$(2,007)</u>

(\$ reported in thousands)

#### Footnote Legend:

- (1) The Fund pays the floating rate (+/- a spread) and receives the total return of the reference entity.
- (2) There were no upfront premiums paid or received for the open swap contracts held
- (3) The value of this security was determined using significant unobservable inputs and is reported as a Level 3 security in the Fair Value Hierarchy table located after the Schedule of Investments.
- (4) Amount is less than \$500.
- (5) Security held is the direct result of a corporate action. There is no associated financing rate and the security is held with a zero cost basis.

The following table summarizes the value of the Fund's investments as of March 31, 2023, based on the inputs used to value them (See Security Valuation Note 1 in the Notes to Schedule of Investments):

	Total Value at March 31, 2023	Level 1 Quoted Prices	Level 2 Significant Observable Inputs	Level 3 Significant Unobservable Inputs
Assets:				
Debt Instruments:				
Corporate Bonds and Notes	\$ 71,287	\$ —	\$71,287	\$ —
Leveraged Loans	16,184	_	16,184	(1)
Convertible Bonds and Notes	7,580	_	7,580	_
Equity Securities:				
Common Stocks	121,268	121,268	_	_
Closed End Funds	3,956	3,956	_	_
Preferred Stocks	1,667	1,667		_
Master Limited Partnerships and Related Companies	8,931	8,931		_
Rights	418	177	29	212
Escrow Notes	7,847	_	1	7,846
Warrants	386	251	_	135 <sup>(1)</sup>
Special Purpose Acquisition Companies	79,501	76,781	2,720	_
Money Market Mutual Funds	25,262	25,262	_	_
Securities Lending Collateral	795	795	_	_
Other Financial Instruments:				
Purchased Options	864	659	205	_
Forward Foreign Currency Exchange Contracts*	18	_	18	_
Over-the-Counter Total Return Swaps*	1,234	_	1,195	39
Total Assets	347,198	239,747	99,219	8,232
Liabilities:				
Securities Sold Short:				
Common Stocks	(1,299)	(1,299)		
U.S. Government Security	(567)	(1,200)	(567)	
Other Financial Instruments:	(007)		(001)	
Written Options	(4,762)	(3.007)	(1,755)	_
Forward Foreign Currency Exchange Contracts*	(276)	(0,007)	(276)	_
Over-the-Counter Total Return Swaps*	(2,007)	_	(2,007)	_
Total Liabilities		(4.206)	<del></del>	
	(8,911)	(4,306)	(4,605)	
Total Investments, Net of Securities Sold Short and Written				
Options	\$338,287	\$235,441	\$94,614	\$8,232

<sup>(1)</sup> Includes internally fair valued securities currently priced at zero (\$0).

Securities held by the Fund with an end of period value of \$1 were transferred from Level 3 to Level 2 due to a increase in trading activities at period end.

Securities held by the Fund with an end of period value of \$7.837 were transferred from Level 2 to Level 3 due to a decrease in trading activities at period end.

Over-the-counter total return swaps held by the Fund with an end of period value of \$8 were transferred from Level 2 to Level 3 due to a decrease in trading activities at period end.

Some of the Fund's investments that were categorized as Level 3 may have been valued utilizing third party pricing information without adjustment. If applicable, such valuations are based on unobservable inputs. A significant change in third party information could result in a significantly lower or higher value of Level 3 investments.

Swap contracts and forward currency exchange contracts are valued at the net unrealized appreciation (depreciation) on the instrument by level and counterparty.

(\$ reported in thousands)

The following is a reconciliation of assets of the Fund for Level 3 investments for which significant unobservable inputs were used to determine fair value.

	Total	Leveraged Loans	Rights	Warrants	Escrow Notes	Over-the-Counter Total Return Swaps
Investments in Securities						
Balance as of December 31, 2022:	\$ 388	\$ —(a)	\$ 212	\$ 135 <sup>(a)</sup>	\$ 10	\$ 31
Accrued discount/(premium)	1	1	_		_	_
Net change in unrealized appreciation (depreciation) <sup>(b)</sup>	(1)	(1)	_		_	_
Transfers into Level 3 <sup>(c)</sup>	7,845		_		7,837	8
Transfers from Level 3 <sup>(c)</sup>	(1)		_		(1)	_
Balance as of March 31, 2023	\$ 8,232	\$(a)	\$ 212	\$ 135 <sup>(a)</sup>	\$ 7,846	\$ 39

<sup>(</sup>a) Includes internally fair valued security currently priced at zero (\$0).

<sup>(</sup>b) The net change in unrealized appreciation (depreciation) on investments still held at March 31, 2023, was \$(1).

<sup>(</sup>c) "Transfers into and/or from" represent the ending value as of March 31, 2023, for any investment security where a change in the pricing level occured from the beginning to the end of the period.

### VIRTUS WESTCHESTER EVENT-DRIVEN FUND NOTES TO SCHEDULE OF INVESTMENTS (Unaudited) MARCH 31, 2023

#### Note 1. Security Valuation

The Fund utilizes a fair value hierarchy which prioritizes the inputs to valuation techniques used to measure fair value into three broad levels. The Fund's policy is to recognize transfers into or out of Level 3 at the end of the reporting period.

- Level 1 quoted prices in active markets for identical securities (security types generally include listed equities).
- Level 2 prices determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- Level 3 prices determined using significant unobservable inputs (including the Adviser's Valuation Committee's own assumptions in determining the fair value of investments).

A description of the valuation techniques applied to the Fund's major categories of assets and liabilities measured at fair value on a recurring basis is as follows:

Equity securities are valued at the official closing price (typically last sale) on the exchange on which the securities are primarily traded or, if no closing price is available, at the last bid price and are categorized as Level 1 in the hierarchy. Illiquid, restricted equity securities and illiquid private placements are internally fair valued by the Adviser's Valuation Committee, and are generally categorized as Level 3 in the hierarchy.

Certain non-U.S. securities may be fair valued in cases where closing prices are not readily available or are deemed not reflective of readily available market prices. For example, significant events (such as movement in the U.S. securities market, or other regional and local developments) may occur between the time that non-U.S. markets close (where the security is principally traded) and the time that the Fund calculates its net asset value ("NAV") at the close of regular trading on the New York Stock Exchange ("NYSE") (generally 4 p.m. Eastern time) that may impact the value of securities traded in these non-U.S. markets. In such cases, the Fund fair values non-U.S. securities using an independent pricing service which considers the correlation of the trading patterns of the non-U.S. security to the intraday trading in the U.S. markets for investments such as American Depositary Receipts, financial futures, Exchange Traded Funds ("ETFs"), and certain indexes, as well as prices for similar securities. Such fair valuations are categorized as Level 2 in the hierarchy. Because the frequency of significant events is not predictable, fair valuation of certain non-U.S. common stocks may occur on a frequent basis.

Debt instruments, including convertible bonds, and restricted securities, are valued based on evaluated quotations received from independent pricing services or from dealers who make markets in such securities. For most bond types, the pricing service utilizes matrix pricing that considers one or more of the following factors: yield or price of bonds of comparable quality, coupon, maturity, current cash flows, type, activity of the underlying equities, and current day trade information, as well as dealer supplied prices. These valuations are generally categorized as Level 2 in the hierarchy. Structured debt instruments, such as mortgage-backed and asset-backed securities may also incorporate collateral analysis and utilize cash flow models for valuation and are generally categorized as Level 2 in the hierarchy. Pricing services do not provide pricing for all securities and therefore indicative bids from dealers are utilized which are based on pricing models used by market makers in the security and are generally categorized as Level 2 in the hierarchy. Debt instruments that are internally fair valued by the Adviser's Valuation Committee are generally categorized as Level 3 in the hierarchy.

Listed derivatives, such as options and futures, that are actively traded are valued at the last posted settlement price from the exchange where they are principally traded and are categorized as Level 1 in the hierarchy. Over-the-counter ("OTC") derivative contracts, which include forward currency contracts, swaps, swaptions, options and equity linked instruments, are valued based on model prices provided by independent pricing services or from dealer quotes. Depending on the derivative type and the specific terms of the transaction, these models vary and include observable inputs in actively quoted markets including but not limited to: underlying reference entity details, indices, spreads, interest rates, yield curves, dividend and exchange rates. These instruments are generally categorized as Level 2 in the hierarchy. Centrally cleared swaps listed or traded on a bilateral or trade facility platform, such as a registered exchange, are valued at the last posted settlement price determined by the respective exchange. These securities are generally categorized as Level 2 within the hierarchy.

Investments in open-end mutual funds are valued at NAV. Investments in closed-end funds and ETFs are valued as of the close of regular trading on the NYSE each business day. Each is categorized as Level 1 in the hierarchy.

A summary of the inputs used to value the Fund's net assets by each major security type is disclosed at the end of the Schedule of Investments for the Fund. The inputs or methodologies used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.