

# Virtus Convertible & Income Fund II



as of : 01/31/2024

(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	6,615	\$8,004,150	2.02 %
Palo Alto Networks Inc	2,040,000	\$6,936,144	1.75 %
Southern Co/The	5,495,000	\$5,470,273	1.38 %
Block Inc	5,565,000	\$5,349,635	1.35 %
Welltower OP LLC	4,920,000	\$5,304,252	1.34 %
Akamai Technologies, Inc. 0.125% 01-MAY-2025	3,855,000	\$5,073,180	1.28 %
Royal Caribbean Cruises Ltd	1,840,000	\$4,803,379	1.21 %
Affirm Holdings Inc	5,995,000	\$4,747,441	1.20 %
DraftKings Holdings Inc	4,960,000	\$4,141,600	1.04 %
Tyler Technologies Inc	4,055,000	\$4,077,303	1.03 %
NCL Corp Ltd	4,500,000	\$3,991,050	1.01 %
Fluor Corp	3,780,000	\$3,986,010	1.01 %
Live Nation Entertainment, Inc. 2.0% 15-FEB-2025	3,555,000	\$3,723,863	0.94 %
Western Digital Corp	2,790,000	\$3,618,630	0.91 %
TransDigm Inc, 7.1250% 12/01/2031	3,450,000	\$3,595,852	0.91 %
PG&E Corp	3,525,000	\$3,586,688	0.90 %
Tenet Healthcare Corp, 6.1250% 10/01/2028	3,490,000	\$3,477,157	0.88 %
Uber Technologies Inc	3,295,000	\$3,408,568	0.86 %
Zscaler Inc	2,085,000	\$3,332,873	0.84 %
Booking Holdings Inc	1,680,000	\$3,142,608	0.79 %
Caesars Entertainment Inc, 8.1250% 07/01/2027	3,025,000	\$3,104,394	0.78 %

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Axon Enterprise Inc	2,470,000	\$3,026,985	0.76 %
Dexcom Inc	2,975,000	\$2,988,388	0.75 %
Uber Technologies Inc	2,670,000	\$2,974,380	0.75 %
BofA Finance LLC	2,370,000	\$2,782,650	0.70 %
Seagate HDD Cayman, 8.5000% 07/15/2031	2,525,000	\$2,743,069	0.69 %
Merit Medical Systems Inc	2,425,000	\$2,718,425	0.69 %
Alphatec Holdings Inc	2,485,000	\$2,711,135	0.68 %
MongoDB, Inc. 0.25% 15-JAN-2026	1,395,000	\$2,694,443	0.68 %
Integer Holdings Corp	2,065,000	\$2,682,435	0.68 %
Apollo Global Management Inc	45,165	\$2,638,539	0.67 %
Datadog Inc	1,850,000	\$2,618,675	0.66 %
Zillow Group, Inc. 2.75% 15-MAY-2025	2,370,000	\$2,586,381	0.65 %
Encore Capital Group Inc	2,635,000	\$2,566,490	0.65 %
Tetra Tech Inc	2,520,000	\$2,561,076	0.65 %
Snap, Inc. 0.75% 01-AUG-2026	2,445,000	\$2,556,248	0.64 %
Shift4 Payments Inc	2,755,000	\$2,553,610	0.64 %
Bentley Systems Inc	2,550,000	\$2,497,470	0.63 %
American Airlines Group Inc	2,200,000	\$2,475,000	0.62 %
Burlington Stores Inc	2,170,000	\$2,467,290	0.62 %
Confluent Inc	2,930,000	\$2,433,658	0.61 %
Nutanix Inc	2,100,000	\$2,397,990	0.60 %
Morgan Stanley Finance LLC	2,185,000	\$2,389,953	0.60 %
Five9 Inc	2,495,000	\$2,382,725	0.60 %
Barclays Bank PLC	2,135,000	\$2,369,697	0.60 %
XPO Inc, 7.1250% 06/01/2031	2,280,000	\$2,334,902	0.59 %
RBC Bearings Inc	18,905	\$2,325,693	0.59 %

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Clarios Global LP / Clarios US Finance Co, 8.5000% 05/15/2027	2,325,000	\$2,318,627	0.58 %
ON Semiconductor Corp	2,360,000	\$2,288,020	0.58 %
CyberArk Software Ltd. 0.0% 15-NOV-2024	1,515,000	\$2,278,560	0.57 %
Repay Holdings Corp. 0.0% 01-FEB-2026	2,640,000	\$2,234,232	0.56 %
CCO Holdings LLC / CCO Holdings Capital Corp, 7.3750% 03/01/2031	2,210,000	\$2,233,481	0.56 %
Medline Borrower LP, 5.2500% 10/01/2029	2,375,000	\$2,214,472	0.56 %
Sunnova Energy International Inc	4,315,000	\$2,211,438	0.56 %
Gray Television Inc, 7.0000% 05/15/2027	2,245,000	\$2,194,488	0.55 %
Civitas Resources Inc, 8.7500% 07/01/2031	2,050,000	\$2,179,363	0.55 %
Gen Digital Inc, 7.1250% 09/30/2030	2,100,000	\$2,178,517	0.55 %
GFL Environmental Inc, 6.7500% 01/15/2031	2,120,000	\$2,168,290	0.55 %
Pinduoduo, Inc. 0.0% 01-DEC-2025	2,210,000	\$2,163,148	0.55 %
Royal Caribbean Cruises Ltd, 11.6250% 08/15/2027	1,975,000	\$2,148,308	0.54 %
Virgin Media Secured Finance PLC, 5.5000% 05/15/2029	2,225,000	\$2,140,021	0.54 %
Compass Group Diversified Holdings LLC, 5.2500% 04/15/2029	2,230,000	\$2,123,472	0.54 %
Goodyear Tire & Rubber Co/The, 5.2500% 07/15/2031	2,325,000	\$2,116,285	0.53 %
Seagate HDD Cayman	1,760,000	\$2,115,520	0.53 %
Bombardier Inc, 7.5000% 02/01/2029	2,070,000	\$2,109,864	0.53 %
Bridgebio Pharma Inc	1,890,000	\$2,106,474	0.53 %
Frontier Communications Holdings LLC, 8.7500% 05/15/2030	2,050,000	\$2,100,004	0.53 %
Liberty Media Corp	1,680,000	\$2,079,000	0.52 %
Service Properties Trust, 7.5000% 09/15/2025	2,045,000	\$2,075,832	0.52 %
Avis Budget Car Rental LLC / Avis Budget Finance Inc, 8.0000% 02/15/2031	2,075,000	\$2,070,643	0.52 %
Iron Mountain Inc, 5.2500% 07/15/2030	2,180,000	\$2,056,189	0.52 %
Wayfair, Inc. 1.0% 15-AUG-2026	2,385,000	\$2,051,100	0.52 %
Cloudflare Inc	2,300,000	\$2,050,450	0.52 %

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WESCO Distribution Inc, 7.2500% 06/15/2028	1,980,000	\$2,033,858	0.51 %
Wayfair Inc	1,835,000	\$2,008,224	0.51 %
Ford Motor Co, 9.6250% 04/22/2030	1,705,000	\$1,999,512	0.50 %
Freshpet Inc	1,400,000	\$1,993,600	0.50 %
MACOM Technology Solutions Holdings Inc	1,685,000	\$1,982,403	0.50 %
Granite Construction Inc	1,670,000	\$1,962,584	0.50 %
Amphastar Pharmaceuticals Inc	1,760,000	\$1,959,056	0.49 %
HubSpot Inc	890,000	\$1,940,200	0.49 %
Parsons Corp	1,275,000	\$1,886,363	0.48 %
Natera Inc	1,050,000	\$1,878,844	0.47 %
TransMedics Group Inc	1,580,000	\$1,876,250	0.47 %
IMAX Corp	2,085,000	\$1,846,476	0.47 %
Liberty Broadband Corp	1,860,000	\$1,827,450	0.46 %
Builders FirstSource Inc, 6.3750% 06/15/2032	1,790,000	\$1,825,601	0.46 %
Weatherford International Ltd, 8.6250% 04/30/2030	1,770,000	\$1,808,523	0.46 %
MicroStrategy Inc	1,265,000	\$1,779,729	0.45 %
Chart Industries Inc, 7.5000% 01/01/2030	1,730,000	\$1,775,877	0.45 %
Hudbay Minerals Inc, 6.1250% 04/01/2029	1,785,000	\$1,762,239	0.44 %
Wayfair Inc	1,845,000	\$1,756,256	0.44 %
USA Compression Partners LP / USA Compression Finance Corp, 6.8750% 09/01/2027	1,750,000	\$1,748,779	0.44 %
CNX Resources Corp, 7.3750% 01/15/2031	1,715,000	\$1,741,682	0.44 %
Summit Materials LLC / Summit Materials Finance Corp, 7.2500% 01/15/2031	1,675,000	\$1,740,202	0.44 %
PennyMac Financial Services Inc, 7.8750% 12/15/2029	1,685,000	\$1,735,469	0.44 %
Carnival Corp, 10.5000% 06/01/2030	1,580,000	\$1,734,824	0.44 %
Fortress Transportation and Infrastructure Investors LLC, 7.8750% 12/01/2030	1,640,000	\$1,729,851	0.44 %
SM Energy Co, 6.5000% 07/15/2028	1,725,000	\$1,725,000	0.44 %

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Beacon Roofing Supply Inc, 6.5000% 08/01/2030	1,700,000	\$1,724,903	0.44 %
Griffon Corp, 5.7500% 03/01/2028	1,760,000	\$1,724,800	0.44 %
CCO Holdings LLC / CCO Holdings Capital Corp, 6.3750% 09/01/2029	1,770,000	\$1,723,382	0.43 %
Iron Mountain Inc, 7.0000% 02/15/2029	1,680,000	\$1,722,739	0.43 %
Chemours Co/The, 5.7500% 11/15/2028	1,815,000	\$1,711,899	0.43 %
Navient Corp, 6.7500% 06/15/2026	1,700,000	\$1,707,596	0.43 %
Sirius XM Radio Inc, 4.0000% 07/15/2028	1,880,000	\$1,707,243	0.43 %
Entegris Inc, 5.9500% 06/15/2030	1,720,000	\$1,698,976	0.43 %
NCR Voyix Corp, 5.1250% 04/15/2029	1,815,000	\$1,698,163	0.43 %
Repligen Corp	1,465,000	\$1,695,738	0.43 %
NGL Energy Operating LLC / NGL Energy Finance Corp, 7.5000% 02/01/2026	1,665,000	\$1,694,646	0.43 %
BILL Holdings Inc	1,800,000	\$1,683,000	0.42 %
Nationstar Mortgage Holdings Inc, 7.1250% 02/01/2032	1,695,000	\$1,681,170	0.42 %
Live Nation Entertainment Inc	1,515,000	\$1,667,675	0.42 %
Directv Financing LLC / Directv Financing Co-Obligor Inc, 5.8750% 08/15/2027	1,750,000	\$1,663,709	0.42 %
McAfee Corp, 7.3750% 02/15/2030	1,835,000	\$1,662,900	0.42 %
Adient Global Holdings Ltd, 8.2500% 04/15/2031	1,565,000	\$1,652,789	0.42 %
OneMain Finance Corp, 9.0000% 01/15/2029	1,560,000	\$1,643,084	0.41 %
Lumentum Holdings Inc	1,630,000	\$1,621,751	0.41 %
Lions Gate Capital Holdings LLC, 5.5000% 04/15/2029	2,105,000	\$1,600,588	0.40 %
Light & Wonder International Inc, 7.0000% 05/15/2028	1,600,000	\$1,598,112	0.40 %
Nexstar Media Inc, 5.6250% 07/15/2027	1,640,000	\$1,597,204	0.40 %
Insmmed Incorporated 1.75% 15-JAN-2025	1,495,000	\$1,591,278	0.40 %
Callon Petroleum Co, 8.0000% 08/01/2028	1,530,000	\$1,582,435	0.40 %
NextEra Energy Inc	42,135	\$1,567,843	0.40 %
Live Nation Entertainment Inc, 6.5000% 05/15/2027	1,495,000	\$1,510,352	0.38 %

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Post Holdings Inc, 5.5000% 12/15/2029	1,535,000	\$1,483,749	0.37 %
1011778 BC ULC / New Red Finance Inc, 4.0000% 10/15/2030	1,640,000	\$1,465,815	0.37 %
SeaWorld Parks & Entertainment Inc, 5.2500% 08/15/2029	1,525,000	\$1,420,263	0.36 %
Clarivate Science Holdings Corp, 4.8750% 07/01/2029	1,485,000	\$1,386,309	0.35 %
NCL Corp Ltd, 8.3750% 02/01/2028	1,320,000	\$1,385,867	0.35 %
NESCO Holdings II Inc, 5.5000% 04/15/2029	1,470,000	\$1,377,963	0.35 %
Spirit AeroSystems Inc, 9.7500% 11/15/2030	1,300,000	\$1,364,429	0.34 %
Stride Inc	1,055,000	\$1,350,400	0.34 %
Mauser Packaging Solutions Holding Co, 7.8750% 08/15/2026	1,310,000	\$1,323,693	0.33 %
Varonis Systems Inc	870,000	\$1,317,615	0.33 %
Liberty Media Corp-Liberty Formula One	1,245,000	\$1,309,855	0.33 %
Hughes Satellite Systems Corp, 6.6250% 08/01/2026	1,895,000	\$1,295,706	0.33 %
Rivian Automotive Inc	1,410,000	\$1,294,521	0.33 %
CITGO Petroleum Corp, 8.3750% 01/15/2029	1,240,000	\$1,288,319	0.32 %
NGL Energy Operating LLC / NGL Energy Finance Corp, 8.3750% 02/15/2032	1,260,000	\$1,269,284	0.32 %
ATI Inc	475,000	\$1,267,063	0.32 %
Select Medical Corp, 6.2500% 08/15/2026	1,265,000	\$1,264,662	0.32 %
PG&E Corp, 5.2500% 07/01/2030	1,320,000	\$1,260,454	0.32 %
Central Parent LLC / CDK Global II LLC / CDK Financing Co Inc, 8.0000% 06/15/2029	1,220,000	\$1,252,110	0.32 %
Northern Oil & Gas Inc, 8.7500% 06/15/2031	1,195,000	\$1,248,962	0.32 %
UKG Inc, 6.8750% 02/01/2031	1,235,000	\$1,248,894	0.32 %
Triumph Group Inc, 9.0000% 03/15/2028	1,180,000	\$1,245,076	0.31 %
Penn National Gaming, Inc. 2.75% 15-MAY-2026	1,055,000	\$1,244,267	0.31 %
Veeco Instruments Inc	950,000	\$1,237,850	0.31 %
Wolfspeed Inc	2,090,000	\$1,237,280	0.31 %
Uber Technologies Inc, 7.5000% 09/15/2027	1,210,000	\$1,236,272	0.31 %

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Kennedy-Wilson Inc, 5.0000% 03/01/2031	1,545,000	\$1,232,138	0.31 %
Newell Brands Inc, 6.6250% 09/15/2029	1,270,000	\$1,231,305	0.31 %
Owens-Brockway Glass Container Inc, 7.2500% 05/15/2031	1,220,000	\$1,226,185	0.31 %
HCI Group Inc	965,000	\$1,215,418	0.31 %
Pioneer Natural Resources Co	490,000	\$1,215,200	0.31 %
Zillow Group Inc	890,000	\$1,210,690	0.31 %
Ford Motor Co	1,235,000	\$1,203,322	0.30 %
Northern Oil & Gas Inc	1,065,000	\$1,178,955	0.30 %
Fortress Transportation and Infrastructure Investors LLC, 9.7500% 08/01/2027	1,130,000	\$1,172,072	0.30 %
SMART Global Holdings Inc	1,020,000	\$1,143,420	0.29 %
Match Group FinanceCo 3, Inc. 2.0% 15-JAN-2030	1,275,000	\$1,132,328	0.29 %
Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.3750% 06/15/2029	1,090,000	\$1,046,501	0.26 %
Performance Food Group Inc, 5.5000% 10/15/2027	1,060,000	\$1,033,817	0.26 %
Nationstar Mortgage Holdings Inc, 5.5000% 08/15/2028	1,080,000	\$1,025,612	0.26 %
Guidewire Software Inc	910,000	\$1,015,105	0.26 %
TEGNA Inc, 5.0000% 09/15/2029	1,095,000	\$1,011,320	0.26 %
Carnival Corp	665,000	\$1,010,468	0.25 %
Evolent Health Inc	925,000	\$1,010,100	0.25 %
Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 5.8750% 10/01/2028	1,035,000	\$1,006,538	0.25 %
Federal Realty OP LP	1,010,000	\$1,000,287	0.25 %
Herc Holdings Inc, 5.5000% 07/15/2027	1,015,000	\$996,659	0.25 %
American Axle & Manufacturing Inc, 6.5000% 04/01/2027	1,000,000	\$996,539	0.25 %
Exact Sciences Corporation 0.375% 15-MAR-2027	1,075,000	\$993,085	0.25 %
Cytokinetics Inc	575,000	\$985,435	0.25 %
Mercer International Inc, 5.1250% 02/01/2029	1,135,000	\$974,423	0.25 %
Insmmed Inc	865,000	\$938,093	0.24 %

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Chart Industries Inc	18,325	\$912,952	0.23 %
Coherent Corp, 5.0000% 12/15/2029	975,000	\$912,912	0.23 %
DISH Network Corp	1,275,000	\$907,163	0.23 %
Caesars Entertainment Inc, 7.0000% 02/15/2030	880,000	\$904,331	0.23 %
Terex Corp, 5.0000% 05/15/2029	935,000	\$883,577	0.22 %
Navient Corp, 9.3750% 07/25/2030	845,000	\$881,009	0.22 %
Arsenal AIC Parent LLC, 8.0000% 10/01/2030	840,000	\$876,175	0.22 %
Bath & Body Works Inc, 6.6250% 10/01/2030	855,000	\$866,243	0.22 %
Rivian Automotive Inc	810,000	\$862,463	0.22 %
Amkor Technology Inc, 6.6250% 09/15/2027	850,000	\$856,452	0.22 %
Churchill Downs Inc, 5.7500% 04/01/2030	885,000	\$856,175	0.22 %
Antero Resources Corp, 7.6250% 02/01/2029	815,000	\$839,167	0.21 %
Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc, 5.0000% 06/01/2029	905,000	\$836,244	0.21 %
DISH Network Corp, 11.7500% 11/15/2027	800,000	\$834,965	0.21 %
Jazz Securities DAC, 4.3750% 01/15/2029	905,000	\$834,757	0.21 %
PRA Group Inc, 8.3750% 02/01/2028	875,000	\$833,472	0.21 %
Cleveland-Cliffs Inc, 6.7500% 03/15/2026	825,000	\$827,280	0.21 %
Trivium Packaging Finance BV, 8.5000% 08/15/2027	840,000	\$819,670	0.21 %
Tronox Inc, 4.6250% 03/15/2029	920,000	\$812,274	0.20 %
Impinj Inc	680,000	\$776,900	0.20 %
Xometry Inc	860,000	\$775,916	0.20 %
Bridgebio Pharma Inc	915,000	\$753,690	0.19 %
Sarepta Therapeutics Inc	660,000	\$742,500	0.19 %
Immunocore Holdings PLC	650,000	\$697,775	0.18 %
Bread Financial Holdings Inc	600,000	\$676,860	0.17 %
Alnylam Pharmaceuticals Inc	665,000	\$639,265	0.16 %



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Mirum Pharmaceuticals Inc	555,000	\$633,810	0.16 %
Neurocrine Biosciences Inc	335,000	\$611,375	0.15 %
Semtech Corp	740,000	\$602,656	0.15 %
NuStar Logistics LP, 6.3750% 10/01/2030	585,000	\$587,925	0.15 %
Coty Inc, 6.5000% 04/15/2026	534,000	\$533,267	0.13 %
BrightSpring Health Services Inc	11,655	\$531,351	0.13 %
Plug Power Inc	455,000	\$489,671	0.12 %
LiveStyle Inc. Series B Preferred	4,196	\$419,600	0.11 %
Lucid Group Inc	985,000	\$390,553	0.10 %
Workiva Inc	295,000	\$283,495	0.07 %
Erickson Inc	6,354	\$97,407	0.02 %
Affinion Group Holdings Wts 04/01/24 P	12,009	\$0	0.00 %
LiveStyle Inc. Common Stock	90,407	\$0	0.00 %
Ccf Hldgs LLC Wt Ccf Hldgs LLC Wts C	1,455,681	\$0	0.00 %
CCF Holdings LLC	6,367,079	\$0	0.00 %
Ccf Holdings LLC Class M Equity	879,959	\$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](http://www.sec.gov).*

Mutual funds distributed by **VP Distributors LLC**.