

# PIMCO FUNDS

## FORM NPORT-P

(Monthly Portfolio Investments Report on Form N-PORT (Public))

Filed 11/28/23 for the Period Ending 09/30/23

Address	650 NEWPORT CENTER DRIVE NEWPORT BEACH, CA, 92660
Telephone	949-720-6000
CIK	0000810893
Symbol	AMAXX
SIC Code	0000 - Unknown
Fiscal Year	03/31

The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.

The reader should not assume that the information is accurate and complete.

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

FORM NPORT-P  
Monthly Portfolio Investments Report

## NPORT-P: Filer Information

Confidential	<input type="checkbox"/>
Filer CIK	0000810893
Filer CCC	*****
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	<input type="checkbox"/> LIVE <input type="checkbox"/> TEST
Would you like a Return Copy?	<input type="checkbox"/>
Is this an electronic copy of an official filing submitted in paper format?	<input type="checkbox"/>

### Submission Contact Information

Name	
Phone	
E-Mail Address	

### Notification Information

Notify via Filing Website only?	<input type="checkbox"/>
Notification E-mail Address	
Series ID	S000009685
Class (Contract) ID	C000026552
	C000026548
	C000026547
	C000064138
	C000026546
	C000026550
	C000200441

## NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant	PIMCO Funds
b. Investment Company Act file number for Registrant: (e.g., 811-_____)	811-05028
c. CIK number of Registrant	0000810893
d. LEI of Registrant	5493003B5Y5GR0Y25Y76
e. Address and telephone number of Registrant:	
i. Street Address 1	650 Newport Center Drive
ii. Street Address 2	
iii. City	Newport Beach
iv. State, if applicable	
v. Foreign country, if applicable	
vi. Zip / Postal Code	92660
vii. Telephone number	(888) 877-4626

Item A.2. Information about the Series.

a. Name of Series.	PIMCO High Yield Fund
b. EDGAR series identifier (if any).	S000009685
c. LEI of Series.	BX5VU78PO9CRQUP4YH86

Item A.3. Reporting period.

a. Date of fiscal year-end.	2024-03-31
b. Date as of which information is reported.	2023-09-30

Item A.4. Final filing

a. Does the Fund anticipate that this will be its final filing on Form N PORT?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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NPORT-P: Part B: Information About the Fund

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

Item B.1. Assets and liabilities. Report amounts in U.S. dollars.

a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	8129351732.120000
b. Total liabilities.	349273214.420000
c. Net assets.	7780078517.700000

Item B.2. Certain assets and liabilities. Report amounts in U.S. dollars.

a. Assets attributable to miscellaneous securities reported in Part D.	0.000000
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b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0.000000
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c. Borrowings attributable to amounts payable for notes payable, bonds, and similar debt, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17 CFR 210.6-04(13)(a)].

Amounts payable within one year.

Banks or other financial institutions for borrowings.	189697492.660000
Controlled companies.	0.000000
Other affiliates.	0.000000
Others.	0.000000

Amounts payable after one year.

Banks or other financial institutions for borrowings.	0.000000
Controlled companies.	0.000000
Other affiliates.	0.000000
Others.	0.000000

d. Payables for investments purchased either (i) on a delayed delivery, when-issued, or other firm commitment basis, or (ii) on a standby commitment basis.

(i) On a delayed delivery, when-issued, or other firm commitment basis:	0.000000
(ii) On a standby commitment basis:	0.000000

e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.000000
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f. Cash and cash equivalents not reported in Parts C and D.	84084238.220000
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### Item B.3. Portfolio level risk metrics.

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

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

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

Currency Metric Record	ISO Currency code	3 month	1 year	5 years	10 years	30 years
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#1	United Kingdom Pound				
Interest Rate Risk (DV01)					
	0.000000	277.175870	411.459877	0.000000	0.000000
Interest Rate Risk (DV100)					
	0.000000	27155.617271	40311.759226	0.000000	0.000000
#2	Canada Dollar				
Interest Rate Risk (DV01)					
	0.000000	285.640917	1791.746847	0.000000	0.000000
Interest Rate Risk (DV100)					
	0.000000	28254.001363	177229.573654	0.000000	0.000000
#3	Euro Member Countries				
Interest Rate Risk (DV01)					
	-773.096000	13693.972307	29080.100432	81.895755	0.000000
Interest Rate Risk (DV100)					
	-75375.201963	1356031.249098	2848037.614414	7980.112992	0.000000
#4	United States Dollar				
Interest Rate Risk (DV01)					
	3501.085395	757254.624302	1854640.560375	165288.518293	309.577038
Interest Rate Risk (DV100)					
	359305.158594	76015021.527195	183065262.962980	15774068.833017	28304.833819

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

Credit Spread Risk	3 month	1 year	5 years	10 years	30 years
Investment grade	6173.365300	39778.144200	138573.687300	22680.759300	131.788600
Non-Investment grade	263206.524900	627463.513700	1652194.944200	102138.621700	179.979000

For purposes of Item B.3., calculate value as the sum of the absolute values of:

- (i) the value of each debt security,
- (ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;
- (iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and

(iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

Report zero for maturities to which the Fund has no exposure. For exposures that fall between any of the listed maturities in (a) and (b), use linear interpolation to approximate exposure to each maturity listed above. For exposures outside of the range of maturities listed above, include those exposures in the nearest maturity.

Item B.4. Securities lending.

a. For each borrower in any securities lending transaction, provide the following information:

Borrower Information Record	Name of borrower	LEI (if any) of borrower	Aggregate value of all securities on loan to the borrower
—	—	—	—

b. Did any securities lending counterparty provide any non-cash collateral? ☐ Yes ☒ No

Item B.5. Return information.

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

Monthly Total Return Record	Monthly total returns of the Fund for each of the preceding three months			Class identification number(s) (if any) of the Class(es) for which returns are reported
	Month 1	Month 2	Month 3	
#1	1.062466	0.048479	-1.36867	C000026552
#2	1.082323	0.069514	-1.34748	C000026548
#3	1.090278	0.077927	-1.33907	C000026547
#4	1.102075	0.090493	-1.32648	C000064138
#5	1.110134	0.098893	-1.31807	C000026546
#6	1.022658	0.006497	-1.41039	C000026550
#7	1.097918	0.086301	-1.33065	C000200441

b. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to derivatives for each of the following categories: commodity contracts, credit contracts, equity contracts, foreign exchange contracts, interest rate contracts, and other contracts. Within each such asset category, further report the same information for each of the following types of derivatives instrument: forward, future, option, swaption, swap, warrant, and other. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

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

Commodity Contracts	—	—	—	—	—	—
Credit Contracts	0.000000	9913668.450000	3226629.000000	-8937412.280000	4384658.840000	-19101935.500000
Forward	—	—	—	—	—	—
Future	—	—	—	—	—	—
Option	—	—	—	—	—	—
Swaption	—	—	—	—	—	—
Swap	0.000000	9913668.450000	3226629.000000	-8937412.280000	4384658.840000	-19101935.500000
Warrant	—	—	—	—	—	—
Other	—	—	—	—	—	—
Equity Contracts	—	—	—	—	—	—
Foreign Exchange Contracts	0.000000	812430.920000	-37284.300000	1826787.640000	0.000000	96565.060000
Forward	0.000000	812430.920000	-37284.300000	1826787.640000	0.000000	96565.060000
Future	—	—	—	—	—	—
Option	—	—	—	—	—	—
Swaption	—	—	—	—	—	—
Swap	—	—	—	—	—	—
Warrant	—	—	—	—	—	—
Other	—	—	—	—	—	—
Interest Rate Contracts	—	—	—	—	—	—
Other Contracts	—	—	—	—	—	—

c. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to investment other than derivatives. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

Month	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Month 1	-13065528.960000	61820413.500000
Month 2	-54302766.460000	35199389.680000
Month 3	-21894378.570000	-114721211.430000

#### ***Item B.6. Flow information.***

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

redeemed any transaction in which the Fund liquidated all or part of its assets. Exchanges are defined as the redemption or repurchase of shares of one Fund or series and the investment of all or part of the proceeds in shares of another Fund or series in the same family of investment companies.

Month	Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions)	Total net asset value of shares sold in connection with reinvestments of dividends and distributions	Total net asset value of shares redeemed or repurchased, including exchanges
Month 1	241166648.430000	36873261.700000	-183864164.050000
Month 2	156003418.550000	32912350.150000	-257408671.920000
Month 3	174865907.000000	35509050.540000	-327017410.830000

**Item B.7. Highly Liquid Investment Minimum information.**

- a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.

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- b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.

—
- c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?

☐ Yes ☐ No ☐ N/A

**Item B.8. Derivatives Transactions.**

For portfolio investments of open-end management investment companies, provide the percentage of the Fund's Highly Liquid Investments that it has pledged as margin or collateral in connection with derivatives transactions that are classified among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]:

- (1) Moderately Liquid Investments
- (2) Less Liquid Investments
- (3) Illiquid Investments

For purposes of Item B.8, when computing the required percentage, the denominator should only include assets (and exclude liabilities) that are categorized by the Fund as Highly Liquid Investments.

Classification

—

**Item B.9. Derivatives Exposure for limited derivatives users.**

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

- a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value.

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- b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.

—
- c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule

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

Item B.10. VaR information.

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

a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value.	—
b. For Funds that were subject to the Relative VaR Test during the reporting period, provide:	
i. As applicable, the name of the Fund’s Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund’s Securities Portfolio.	ICE BofA BB-B US High Yield Constrained Index
ii. As applicable, the index identifier for the Fund’s Designated Index.	HUC4
iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaR of the Fund's Designated Reference Portfolio.	—
c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period.	—

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Schedule of Portfolio Investments Record: 1

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A

c. Title of the issue or description of the investment.	BOUGHT GBP SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBBVHHJ
Description of other unique identifier.	Internal ID

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	-17613.810000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	-0.0002264

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	1085201.250000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	875000.000000
Description of currency purchased.	United Kingdom Pound

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) -17613.810000

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 2

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	SOLD EUR BOUGHT USD 20231003

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HUKBB4BLL
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Description of other unique identifier.	Internal ID
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	1308148.370000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0168141

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A



Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.54643000.000000

Description of currency sold.Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.59079465.170000

Description of currency purchased.United States Dollar

iii. Settlement date.2023-10-03

iv. Unrealized appreciation or depreciation. (24)1308148.370000

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 3

Item C.1. Identification of investment.

a. Name of issuer (if any).N/A

b. LEI (if any) of issuer. (1)N/A

c. Title of the issue or description of the investment.JAGUAR LAND ROVER AUTOMOTIVE SNR SE ICE

d. CUSIP (if any).000000000

At least one of the following other identifiers:

- ISIN	EZGVBXZ0TCM3
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	-973225.340000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0125092

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-credit
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Swap
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	INTERCONTINENTAL EXCHANGE	5493000F4ZO33MV32P92

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. JAGUAR LAND ROVER AUTOMOTIVE PLC (AKA: JAGUAR LAND ROVER PLC)

Title of issue. JAGUAR LAND ROVER AUTOMO SR UNSEC REGS

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). XS1551347393

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 5.000000

Receipts: Base currency. Euro Member Countries

Receipts: Amount. 0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☐ Floating ☒ Other

Description of Other Payments Single Leg Swap

ii. Termination or maturity date. 2028-06-20

iii. Upfront payments or receipts

Upfront payments. 197466.120000

ISO Currency Code. Euro Member Countries

Upfront receipts. 0.000000

ISO Currency Code. Euro Member Countries

iv. Notional amount. 40800000.000000

ISO Currency Code. EUR

v. Unrealized appreciation or depreciation. [\(24\)](#) -1170691.460000

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 4

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ATLEOS (NCR ATLEOS LLC)
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. NCR ATLEOS ESCROW CORP SR SECURED 144A 04/29 9.5
- d. CUSIP (if any). 638962AA8

At least one of the following other identifiers:

- ISIN US638962AA84

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 28000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 27110580.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.3484615

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2029-04-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 9.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 5**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

ATS CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#)

5493005KP4RP3IU7HQ41
- c. Title of the issue or description of the investment.

ATS CORP COMPANY GUAR 144A 12/28 4.125
- d. CUSIP (if any).

001940AC9

At least one of the following other identifiers:

- ISIN

US001940AC98

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

8863720.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1139284

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

CANADA (FEDERAL LEVEL)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-12-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 6

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. NEWELL BRANDS INC SNR S\* ICE
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SWPC0LVU1
- Description of other unique identifier. Internal ID

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1.000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar



e. Value. <a href="#">(4)</a>	-1219201.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0156708

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-credit

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	INTERCONTINENTAL EXCHANGE	5493000F4ZO33MV32P92

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. NEWELL BRANDS INC

Title of issue.	NEWELL BRANDS INC SR UNSEC SMR
-----------------	--------------------------------

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US651229AW64
-------------------------------------	--------------

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
------------------	---

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
-------------------------------------	--

Receipts: Fixed rate.	1.000000
-----------------------	----------

Receipts: Base currency.	United States Dollar
--------------------------	----------------------

Receipts: Amount.	0.000000
-------------------	----------

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input type="checkbox"/> Floating <input checked="" type="checkbox"/> Other
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Description of Other Payments	Single Leg Swap
-------------------------------	-----------------

ii. Termination or maturity date.	2028-06-20
-----------------------------------	------------

iii. Upfront payments or receipts

Upfront payments.	0.000000
-------------------	----------

ISO Currency Code.	United States Dollar
--------------------	----------------------

Upfront receipts.	-1538919.030000
-------------------	-----------------

ISO Currency Code.	United States Dollar
--------------------	----------------------

iv. Notional amount.	10450000.000000
----------------------	-----------------

ISO Currency Code.	USD
--------------------	-----

v. Unrealized appreciation or depreciation. (24)	319718.010000
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#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

# Schedule of Portfolio Investments Record: 7

## Item C.1. Identification of investment.

a. Name of issuer (if any).	AVANTOR FUNDING INC
b. LEI (if any) of issuer. (1)	5493003VM0XB4U8YD238
c. Title of the issue or description of the investment.	AVANTOR FUNDING INC COMPANY GUAR 144A 07/28 4.625
d. CUSIP (if any).	05352TAA7

At least one of the following other identifiers:

- ISIN	US05352TAA79
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15973366.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2053111

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-07-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 8

### Item C.1. Identification of investment.

a. Name of issuer (if any).

AVANTOR FUNDING INC

b. LEI (if any) of issuer. (1)

5493003VM0XB4U8YD238

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

AVANTOR FUNDING INC COMPANY GUAR 144A 11/29 3.875

d. CUSIP (if any).

05352TAB5

At least one of the following other identifiers:

- ISIN

US05352TAB52

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4706819.150000

f. Exchange rate.

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

0.0604984

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-11-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 9

Item C.1. Identification of investment.

- a. Name of issuer (if any).

N/A
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

SOLD CAD BOUGHT USD 20231115
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

23HJKBBR3XR
- Description of other unique identifier.

Internal ID

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

1.000000
- b. Units

Number of contracts
- c. Description of other units.
- d. Currency. (3)

Canada Dollar
- e. Value. (4)

360.450000
- f. Exchange rate.

1.357400
- g. Percentage value compared to net assets of the Fund.

0.0000046

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Forward
---	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11

i. Amount and description of currency sold.

Amount of currency sold.	45445.240000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	33839.000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-11-15
-----------------------	------------

iv. Unrealized appreciation or depreciation. <a href="#">(24)</a>	360.450000
---	------------

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 10

### Item C.1. Identification of investment.

- a. Name of issuer (if any). AVIENT CORPORATION
- b. LEI (if any) of issuer. (1) SM8L9RZYIB34LNTWO040
- c. Title of the issue or description of the investment. AVIENT CORP SR UNSECURED 144A 05/25 5.75
- d. CUSIP (if any). 73179PAM8

At least one of the following other identifiers:

- ISIN US73179PAM86

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 6250000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 6142431.880000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0789508

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-05-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 11

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). AVIENT CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#) SM8L9RZYIB34LNTWO040
- c. Title of the issue or description of the investment. AVIENT CORP SR UNSECURED 144A 08/30 7.125
- d. CUSIP (if any). 05368VAA4

At least one of the following other identifiers:

- ISIN US05368VAA44

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 11000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 10819747.400000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1390699

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2030-08-01

Fixed

7.125

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 12

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). AXALTA COATING SYSTEMS DUTCH HOLDING B BV
- b. LEI (if any) of issuer. [\(1\)](#) 5493007DMEBZH3CQ5E51
- c. Title of the issue or description of the investment. AXALTA COATING COMPANY GUAR REGS 01/25 3.75
- d. CUSIP (if any). ACI0PTGD9

At least one of the following other identifiers:

- ISIN XS1492656787

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 250000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 260948.350000
- f. Exchange rate. 0.945900

g. Percentage value compared to net assets of the Fund.	0.0033541
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-01-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 13

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | AXALTA COATING SYSTEMS LLC                           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300G80QONCHILSF69                                 |
| c. Title of the issue or description of the investment. | AXALTA COATING SYSTEMS COMPANY GUAR 144A 02/29 3.375 |
| d. CUSIP (if any).                                      | 05453GAC9  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US05453GAC96 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 16000000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	13335627.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1714074

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-02-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 14**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	AXALTA COATING SYSTEMS LLC / AXALTA COATING SYSTEMS DUTCH HOLDING B BV
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	AXALTA COAT/DUTCH HLD BV COMPANY GUAR 144A 06/27 4.75
d. CUSIP (if any).	05454NAA7

At least one of the following other identifiers:

- ISIN	US05454NAA72
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	8000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7441856.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0956527

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 15

*Item C.1. Identification of investment.*

a. Name of issuer (if any). B&G FOODS INC

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300TRW1LZMDJZAQ78
c. Title of the issue or description of the investment.	B+G FOODS INC SR SECURED 144A 09/28 8
d. CUSIP (if any).	05508WAC9

At least one of the following other identifiers:

- ISIN	US05508WAC91
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	11000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11028757.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1417564

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-09-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	8
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

# Schedule of Portfolio Investments Record: 16

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BALL CORPORATION
b. LEI (if any) of issuer. (1)	0BGI85ALH27ZJP15DY16
c. Title of the issue or description of the investment.	BALL CORP COMPANY GUAR 07/25 5.25
d. CUSIP (if any).	058498AT3

At least one of the following other identifiers:

- ISIN	US058498AT38
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7363311.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0946432

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-07-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 17

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BALL CORPORATION
- b. LEI (if any) of issuer. (1)

0BGI85ALH27ZJP15DY16
- c. Title of the issue or description of the investment.

BALL CORP COMPANY GUAR 08/30 2.875
- d. CUSIP (if any).

058498AW6

At least one of the following other identifiers:

- ISIN

US058498AW66

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

17000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

13492801.400000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1734276

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-08-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 18

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BALL CORPORATION
- b. LEI (if any) of issuer. (1)

0BGI85ALH27ZJP15DY16
- c. Title of the issue or description of the investment.

BALL CORP COMPANY GUAR 09/31 3.125
- d. CUSIP (if any).

058498AX4

At least one of the following other identifiers:

- ISIN

US058498AX40

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

6500000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

5099493.100000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0655455

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-09-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 19

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BALL CORPORATION  
b. LEI (if any) of issuer. (1) 0BGI85ALH27ZJP15DY16  
c. Title of the issue or description of the investment. BALL CORP COMPANY GUAR 11/23 4  
d. CUSIP (if any). 058498AS5

At least one of the following other identifiers:

- ISIN US058498AS54

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 2000000.000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 1992815.740000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.0256143

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2023-11-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 20

Item C.1. Identification of investment.

- a. Name of issuer (if any).

N/A
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

SOLD CAD BOUGHT USD 20231115
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

23HJKBBRGQV
- Description of other unique identifier.

Internal ID

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

1.000000
- b. Units

Number of contracts
- c. Description of other units.

d. Currency. (3)	Canada Dollar
e. Value. (4)	1412.420000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0000182

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	180391.480000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	134303.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	1412.420000

#### Item C.12. Securities lending.

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

## Schedule of Portfolio Investments Record: 21

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT EUR SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ISKBBWJV0
Description of other unique identifier.	Internal ID

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	307075.730000



f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0039469

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward
b. Counterparty.	

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.	58946505.700000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	56045000.000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	307075.730000

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 22

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD EUR BOUGHT USD 20231102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ISKBBV5S8
Description of other unique identifier.	Internal ID

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-307538.140000
f. Exchange rate.	0.944700

g. Percentage value compared to net assets of the Fund. -0.0039529

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) N/A  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold. 56045000.000000  
Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	59019140.020000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	-307538.140000

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 23

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD GBP BOUGHT USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HVKBBNXdG
Description of other unique identifier.	Internal ID

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	400552.730000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0051484

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.

8731000.000000

Description of currency sold.

United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.

11053245.190000

Description of currency purchased.

United States Dollar

iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	400552.730000

#### Item C.12. Securities lending.

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

## Schedule of Portfolio Investments Record: 24

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	BATH & BODY WORKS INC
b. LEI (if any) of issuer. (1)	GR3KVMWVCR54YWQNXU90
c. Title of the issue or description of the investment.	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875
d. CUSIP (if any).	501797AL8

At least one of the following other identifiers:

- ISIN	US501797AL82
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17884666.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2298777

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
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b. Issuer type. (7)		Corporate
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Item C.5. Country of investment or issuer.

a. ISO country code. (8)		UNITED STATES OF AMERICA
b. Investment ISO country code. (9)		

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?		<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)		
Category.	N/A	

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)		<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.		2035-11-01
b. Coupon.		
i. Coupon category. (13)		Fixed
ii. Annualized rate.		6.875
c. Currently in default?		<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)		<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)		<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:		
i. Mandatory convertible?		<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?		<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)		

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 25

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BATH & BODY WORKS INC
b. LEI (if any) of issuer. (1)	GR3KVMWVCR54YWQNXU90
c. Title of the issue or description of the investment.	BATH + BODY WORKS INC COMPANY GUAR 144A 10/30 6.625
d. CUSIP (if any).	501797AW4

At least one of the following other identifiers:

- ISIN	US501797AW48
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	12000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11262956.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1447666



**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-10-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 26

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

BAUSCH & LOMB ESCROW CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

BAUSCH + LOMB ESCROW COR SR SECURED 144A 10/28 8.375
- d. CUSIP (if any).

071705AA5

At least one of the following other identifiers:

- ISIN

US071705AA56

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

23400000.000000
- b. Units

Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	23498748.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3020374

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-10-01
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b. Coupon.	
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i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	8.375
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 27

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

BAUSCH HEALTH COS INC (AKA: VALEANT PHARMACEUTICALS INTERN)

b. LEI (if any) of issuer. [\(1\)](#)

B3BS7ACMDUWISF18KY76

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

BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5

d. CUSIP (if any).

91911KAN2

At least one of the following other identifiers:

- ISIN

US91911KAN28

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	16000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	14195200.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1824557

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-11-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

## Schedule of Portfolio Investments Record: 28

*Item C.1. Identification of investment.*

a. Name of issuer (if any). BEACON ROOFING SUPPLY INC

b. LEI (if any) of issuer. [\(1\)](#) 549300HDXQWWCBOYXP31

c. Title of the issue or description of the investment.	BEACON ROOFING SUPPLY IN COMPANY GUAR 144A 05/29 4.125
d. CUSIP (if any).	073685AH2

At least one of the following other identifiers:

- ISIN	US073685AH26
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8558400.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1100040

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-05-15
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b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

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—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No



## Schedule of Portfolio Investments Record: 29

### Item C.1. Identification of investment.

a. Name of issuer (if any).	BEACON ROOFING SUPPLY INC
b. LEI (if any) of issuer. (1)	549300HDXQWWCBOYXP31
c. Title of the issue or description of the investment.	BEACON ROOFING SUPPLY IN SR SECURED 144A 08/30 6.5
d. CUSIP (if any).	073685AK5

At least one of the following other identifiers:

- ISIN	US073685AK54
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2522468.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0324221

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-08-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 30

Item C.1. Identification of investment.

a. Name of issuer (if any).BEACON ROOFING SUPPLY INC

b. LEI (if any) of issuer. (1)549300HDXQWWCBOYXP31

c. Title of the issue or description of the investment.BEACON ROOFING SUPPLY IN SR SECURED 144A 11/26 4.5

d. CUSIP (if any).073685AF6

At least one of the following other identifiers:

- ISINUS073685AF69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance5000000.000000

b. UnitsPrincipal amount

c. Description of other units.

d. Currency. (3)United States Dollar

e. Value. (4)4674011.400000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.0.0600767

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)Debt

b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-11-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 31

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BELLRING BRANDS INC
- b. LEI (if any) of issuer. (1)

549300S3BOK5CMTS8054
- c. Title of the issue or description of the investment.

BELLRING BRANDS INC COMPANY GUAR 144A 03/30 7
- d. CUSIP (if any).

07831CAA1

At least one of the following other identifiers:

- ISIN

US07831CAA18

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

5000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

4929921.550000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0633660

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-03-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 32

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

BLOCK INC

b. LEI (if any) of issuer. (1)

549300OHIIUWSTIZME52

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

BLOCK INC SR UNSECURED 06/26 2.75

d. CUSIP (if any).

852234AN3

At least one of the following other identifiers:

- ISIN

US852234AN39

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

2500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2251120.250000

f. Exchange rate.

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

0.0289344

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—



iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 33

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

BLOCK INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300OHIIUWSTIZME52
- c. Title of the issue or description of the investment.

BLOCK INC SR UNSECURED 06/31 3.5
- d. CUSIP (if any).

852234AP8

At least one of the following other identifiers:

- ISIN

US852234AP86

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

12000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

9440534.400000

f. Exchange rate.

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

0.1213424

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2031-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 34

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625
- d. CUSIP (if any).

095796AE8

At least one of the following other identifiers:

- ISIN

US095796AE85

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

8000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7855724.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1009723

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-07-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	6.625
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 35**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625

d. CUSIP (if any). 095796AH1

At least one of the following other identifiers:

- ISIN	US095796AH17
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3616794.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0464879

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-12-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.

7.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 36

Item C.1. Identification of investment.

a. Name of issuer (if any).	BNP PARIBAS
b. LEI (if any) of issuer. (1)	R0MUWSFPU8MPRO8K5P83
c. Title of the issue or description of the investment.	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR
d. CUSIP (if any).	05565A5R0

At least one of the following other identifiers:

- ISIN	US05565A5R02
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7846580.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1008548

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.



For debt securities, also provide:

a. Maturity date. 2028-08-14

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 8.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☒ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
#1	BNP PARIBAS	BNP PARIBAS	Euro Member Countries

At least one of the following other identifiers:

Identifier type	Identifier value
ISIN (if CUSIP is not available)	FR0000131104

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
#1	22.1765	United States Dollar

v. Delta (if applicable). XXXX

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 37

### Item C.1. Identification of investment.

- a. Name of issuer (if any). BOMBARDIER INC
- b. LEI (if any) of issuer. (1) W7L3VLU8EHQY34Z36697
- c. Title of the issue or description of the investment. BOMBARDIER INC SR UNSECURED 144A 02/29 7.5
- d. CUSIP (if any). 097751BZ3

At least one of the following other identifiers:

- ISIN US097751BZ39

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9502565.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1221397

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2029-02-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 7.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 38**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

BOMBARDIER INC
- b. LEI (if any) of issuer. (1)

W7L3VLU8EHQY34Z36697
- c. Title of the issue or description of the investment.

BOMBARDIER INC SR UNSECURED 144A 03/25 7.5
- d. CUSIP (if any).

097751BM2

At least one of the following other identifiers:

- ISIN

US097751BM26

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance

4563000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

4549293.660000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0584736

**Item C.3. Payoff profile.**

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

CANADA (FEDERAL LEVEL)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2025-03-15

Fixed

7.5

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 39

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). BOMBARDIER INC
- b. LEI (if any) of issuer. [\(1\)](#) W7L3VLU8EHQY34Z36697
- c. Title of the issue or description of the investment. BOMBARDIER INC SR UNSECURED 144A 04/27 7.875
- d. CUSIP (if any). 097751BT7

At least one of the following other identifiers:

- ISIN US097751BT78

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9766069.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1255266
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-04-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

# Schedule of Portfolio Investments Record: 40

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | BOMBARDIER INC                               |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | W7L3VLU8EHQY34Z36697                         |
| c. Title of the issue or description of the investment. | BOMBARDIER INC SR UNSECURED 144A 06/26 7.125 |
| d. CUSIP (if any).                                      | 097751BV2                                    |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US097751BV25 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 12000000.000000  |
| b. Units   | Principal amount |



c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11637774.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1495843

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 41

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BOYD GAMING CORPORATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	254900787YGRYS2A1Z35
c. Title of the issue or description of the investment.	BOYD GAMING CORP COMPANY GUAR 12/27 4.75
d. CUSIP (if any).	103304BU4

At least one of the following other identifiers:

- ISIN	US103304BU40
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6457225.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0829969

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-12-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 42

*Item C.1. Identification of investment.*

a. Name of issuer (if any). BOYD GAMING CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 254900787YGRYS2A1Z35

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

BOYD GAMING CORP COMPANY GUAR 144A 06/31 4.75

d. CUSIP (if any).

103304BV2

At least one of the following other identifiers:

- ISIN

US103304BV23

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

8521711.000000

f. Exchange rate.

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

0.1095325

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2031-06-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

# Schedule of Portfolio Investments Record: 43

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BRANDYWINE OPERATING PARTNERSHIP LP
b. LEI (if any) of issuer. <a href="#">(1)</a>	IXBXSCONLDQ1ZI73YU71
c. Title of the issue or description of the investment.	BRANDYWINE OPER PARTNERS COMPANY GUAR 10/29 4.55
d. CUSIP (if any).	105340AP8

At least one of the following other identifiers:

- ISIN	US105340AP80
--------	--------------

## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	233560.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030020

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-10-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.55

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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



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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 44

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BRANDYWINE OPERATING PARTNERSHIP LP
- b. LEI (if any) of issuer. (1)

IXBXSCONLDQ1ZI73YU71
- c. Title of the issue or description of the investment.

BRANDYWINE OPER PARTNERS COMPANY GUAR 11/27 3.95
- d. CUSIP (if any).

105340AQ6

At least one of the following other identifiers:

- ISIN

US105340AQ63

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

600000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

496994.210000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0063880

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-11-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.95

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 45

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BUCKEYE PARTNERS LP
- b. LEI (if any) of issuer. (1)

549300C1PQJLVEIUBK50
- c. Title of the issue or description of the investment.

BUCKEYE PARTNERS LP SR UNSECURED 11/43 5.85
- d. CUSIP (if any).

118230AM3

At least one of the following other identifiers:

- ISIN

US118230AM30

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

2625000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

1918782.680000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0246628

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2043-11-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.85
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 46

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

BUCKEYE PARTNERS LP

b. LEI (if any) of issuer. (1)

549300C1PQJLVEIUBK50

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

BUCKEYE PARTNERS LP SR UNSECURED 144A 03/25 4.125

d. CUSIP (if any).

118230AT8

At least one of the following other identifiers:

- ISIN

US118230AT82

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

7000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6657572.180000

f. Exchange rate.

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

0.0855720

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-03-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 47

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

BUCKEYE PARTNERS LP
- b. LEI (if any) of issuer. [\(1\)](#)

549300C1PQJLVEIUBK50
- c. Title of the issue or description of the investment.

BUCKEYE PARTNERS LP SR UNSECURED 144A 03/28 4.5
- d. CUSIP (if any).

118230AU5

At least one of the following other identifiers:

- ISIN

US118230AU55

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

5200000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

4568582.620000

f. Exchange rate.

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

0.0587215

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-03-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No



iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 48

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- BUILDERS FIRSTSOURCE INC

549300W0SKP6L3H7DP63

BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25

12008RAP2

At least one of the following other identifiers:

- ISIN
- US12008RAP29

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 7000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5748649.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0738894

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-02-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	4.25
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 49**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BUILDERS FIRSTSOURCE INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300W0SKP6L3H7DP63
c. Title of the issue or description of the investment.	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 03/30 5
d. CUSIP (if any).	12008RAN7

At least one of the following other identifiers:

- ISIN US12008RAN70

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	12000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10713264.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1377012

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-03-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

5
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 50

Item C.1. Identification of investment.

a. Name of issuer (if any).	BURFORD CAPITAL GLOBAL FINANCE LLC
b. LEI (if any) of issuer. (1)	549300JVAOO67CSCH406
c. Title of the issue or description of the investment.	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/31 9.25
d. CUSIP (if any).	12116LAE9

At least one of the following other identifiers:

- ISIN	US12116LAE92
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	28025000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28465772.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3658803

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-07-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 9.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 51

### Item C.1. Identification of investment.

a. Name of issuer (if any).

CABLE ONE INC

b. LEI (if any) of issuer. (1)

549300648QS85T0XSH18

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

CABLE ONE INC COMPANY GUAR 144A 11/30 4

d. CUSIP (if any).

12685JAC9

At least one of the following other identifiers:

- ISIN

US12685JAC99

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

7000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5339425.000000

f. Exchange rate.

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

0.0686294

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-11-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 52

### Item C.1. Identification of investment.

- a. Name of issuer (if any). CABLEVISION LIGHTPATH LLC
- b. LEI (if any) of issuer. [\(1\)](#) 5493002ZVBLRLGES1R71
- c. Title of the issue or description of the investment. CABLEVISION LIGHTPATH SR SECURED 144A 09/27 3.875
- d. CUSIP (if any). 12687GAA7

At least one of the following other identifiers:

- ISIN US12687GAA76

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 6000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5017290.360000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0644889

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-09-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 53**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CABLEVISION LIGHTPATH LLC
- b. LEI (if any) of issuer. (1) 5493002ZVBLRLGES1R71
- c. Title of the issue or description of the investment. CABLEVISION LIGHTPATH SR UNSECURED 144A 09/28 5.625
- d. CUSIP (if any). 12687GAB5

At least one of the following other identifiers:

- ISIN US12687GAB59

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 7000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 5382152.370000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0691786

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-09-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 54

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CAESARS ENTERTAINMENT INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300FA4CTCW903Y781
- c. Title of the issue or description of the investment. CAESARS ENTERTAIN INC SR SECURED 144A 02/30 7
- d. CUSIP (if any). 12769GAB6

At least one of the following other identifiers:

- ISIN US12769GAB68

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 9250000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9010625.730000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1158166
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-02-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 55

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | CAESARS ENTERTAINMENT INC                        |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300FA4CTCW903Y781                             |
| c. Title of the issue or description of the investment. | CAESARS ENTERTAIN INC SR SECURED 144A 07/25 6.25 |
| d. CUSIP (if any).                                      | 28470RAH5  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US28470RAH57 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 14250000.000000  |
| b. Units   | Principal amount |



c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	14067496.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1808143

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-07-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	6.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 56**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CAESARS ENTERTAINMENT INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300FA4CTCW903Y781
- c. Title of the issue or description of the investment. CAESARS ENTERTAIN INC SR UNSECURED 144A 10/29 4.625
- d. CUSIP (if any). 12769GAA8

At least one of the following other identifiers:

- ISIN US12769GAA85

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	20000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	16964698.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2180530

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-10-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.625
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 57

*Item C.1. Identification of investment.*

a. Name of issuer (if any). CAESARS RESORT COLLECTION LLC / CRC FINCO INC

b. LEI (if any) of issuer. [\(1\)](#) N/A

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

CAESARS RESORT / FINCO SR SECURED 144A 07/25 5.75

d. CUSIP (if any).

12770RAA1

At least one of the following other identifiers:

- ISIN

US12770RAA14

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4982860.500000

f. Exchange rate.

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

0.0640464

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2025-07-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

# Schedule of Portfolio Investments Record: 58

## Item C.1. Identification of investment.

a. Name of issuer (if any).	CALLON PETROLEUM COMPANY
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300EFOWPEB0WLZW21
c. Title of the issue or description of the investment.	CALLON PETROLEUM CO COMPANY GUAR 144A 06/30 7.5
d. CUSIP (if any).	13123XBF8

At least one of the following other identifiers:

- ISIN	US13123XBF87
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	9000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8737666.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1123082

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-06-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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



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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 59

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CALPINE CORPORATION
- b. LEI (if any) of issuer. (1)

43R4VPJBXTU2O15HEF41
- c. Title of the issue or description of the investment.

CALPINE CORP SR SECURED 144A 02/28 4.5
- d. CUSIP (if any).

131347CM6

At least one of the following other identifiers:

- ISIN

US131347CM64

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

7750000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

6992564.600000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0898778

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 60

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CALPINE CORPORATION
- b. LEI (if any) of issuer. (1)

43R4VPJBXTU2O15HEF41
- c. Title of the issue or description of the investment.

CALPINE CORP SR SECURED 144A 03/31 3.75
- d. CUSIP (if any).

131347CR5

At least one of the following other identifiers:

- ISIN

US131347CR51

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

24000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

19363164.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.2488813

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-03-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 61

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CALPINE CORPORATION

b. LEI (if any) of issuer. (1) 43R4VPJBXTU2O15HEF41

c. Title of the issue or description of the investment. CALPINE CORP SR SECURED 144A 06/26 5.25

d. CUSIP (if any). 131347CK0

At least one of the following other identifiers:

- ISIN US131347CK09

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 7011000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 6813926.400000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0875817

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 62

Item C.1. Identification of investment.

a. Name of issuer (if any).	CALPINE CORPORATION
b. LEI (if any) of issuer. (1).	43R4VPJBXTU2O15HEF41
c. Title of the issue or description of the investment.	CALPINE CORP SR UNSECURED 144A 02/31 5
d. CUSIP (if any).	131347CQ7

At least one of the following other identifiers:

- ISIN	US131347CQ78
--------	--------------

Item C.2. Amount of each investment.

Balance. (2).

a. Balance	12000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	9717716.400000

f. Exchange rate.

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

0.1249051

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2031-02-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No



iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 63

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- CALPINE CORPORATION

43R4VPJBXTU2O15HEF41

CALPINE CORP SR UNSECURED 144A 03/28 5.125

131347CN4

At least one of the following other identifiers:

- ISIN
- US131347CN48

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 10000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8915832.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1145982

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-03-15
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b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	5.125
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

Schedule of Portfolio Investments Record: 64

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CARGO AIRCRAFT MANAGEMENT INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300GH5J7LOMV44F11
c. Title of the issue or description of the investment.	CARGO AIRCRAFT MANAGEMEN COMPANY GUAR 144A 02/28 4.75
d. CUSIP (if any).	14180LAA4

At least one of the following other identifiers:

- ISIN	US14180LAA44
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	18701000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16717097.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2148705

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-02-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

4.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 65

Item C.1. Identification of investment.

a. Name of issuer (if any).	CARNIVAL CORPORATION
b. LEI (if any) of issuer. (1)	F1OF2ZSX47CR0BCWA982
c. Title of the issue or description of the investment.	CARNIVAL CORP COMPANY GUAR 144A 03/26 7.625
d. CUSIP (if any).	143658BL5

At least one of the following other identifiers:

- ISIN	US143658BL56
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15575505.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2001973

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PANAMA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 66

### Item C.1. Identification of investment.

a. Name of issuer (if any).

CARNIVAL CORPORATION

b. LEI (if any) of issuer. (1)

F1OF2ZSX47CR0BCWA982

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

CARNIVAL CORP COMPANY GUAR 144A 03/27 5.75

d. CUSIP (if any).

143658BN1

At least one of the following other identifiers:

- ISIN

US143658BN13

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

30000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

27182676.000000

f. Exchange rate.

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

0.3493882

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

PANAMA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-03-01
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.75
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
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Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 67

### Item C.1. Identification of investment.

- a. Name of issuer (if any). CARNIVAL CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#) F1OF2ZSX47CR0BCWA982
- c. Title of the issue or description of the investment. CARNIVAL CORP COMPANY GUAR 144A 05/29 6
- d. CUSIP (if any). 143658BR2

At least one of the following other identifiers:

- ISIN US143658BR27

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 13500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 11531062.670000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1482127

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) PANAMA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-05-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 68

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CARNIVAL CORPORATION

b. LEI (if any) of issuer. [\(1\)](#)

F1OF2ZSX47CR0BCWA982

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

CARNIVAL CORP SR SECURED 144A 08/28 4

d. CUSIP (if any).

143658BQ4

At least one of the following other identifiers:

- ISIN

US143658BQ44

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

25500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

22131360.750000

f. Exchange rate.

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

0.2844619

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

PANAMA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-08-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 69

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CARNIVAL CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#) F1OF2ZSX47CR0BCWA982
- c. Title of the issue or description of the investment. CARNIVAL CORP SR SECURED 144A 08/29 7
- d. CUSIP (if any). 143658BW1

At least one of the following other identifiers:

- ISIN US143658BW12

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 7400000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7303921.360000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0938798
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	PANAMA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-08-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	7
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 70

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | CASCADES INC/CASCADES USA INC                      |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | CASCADES INC/USA INC COMPANY GUAR 144A 01/26 5.125 |
| d. CUSIP (if any).                                      | 14739LAA0  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US14739LAA08 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 7000000.000000   |
| b. Units   | Principal amount |



c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6718731.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0863581

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 71

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CASCADES INC/CASCADES USA INC
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CASCADES INC/USA INC COMPANY GUAR 144A 01/28 5.375
- d. CUSIP (if any). 14739LAB8

At least one of the following other identifiers:

- ISIN US14739LAB80

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	7500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6936900.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0891623

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-01-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 72

*Item C.1. Identification of investment.*

a. Name of issuer (if any). CATALENT PHARMA SOLUTIONS INC

b. LEI (if any) of issuer. [\(1\)](#) 549300HALRZ339MSTH85

c. Title of the issue or description of the investment.	CATALENT PHARMA SOLUTION COMPANY GUAR 144A 02/29 3.125
d. CUSIP (if any).	14879EAH1
At least one of the following other identifiers:	
- ISIN	US14879EAH18

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	15750000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	12932482.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1662256

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-02-15
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

# Schedule of Portfolio Investments Record: 73

## Item C.1. Identification of investment.

a. Name of issuer (if any).	CATALENT PHARMA SOLUTIONS INC
b. LEI (if any) of issuer. (1)	549300HALRZ339MSTH85
c. Title of the issue or description of the investment.	CATALENT PHARMA SOLUTION COMPANY GUAR 144A 04/30 3.5
d. CUSIP (if any).	14879EAK4

At least one of the following other identifiers:

- ISIN	US14879EAK47
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6267226.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0805548

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-04-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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



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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 74

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CATALENT PHARMA SOLUTIONS INC
- b. LEI (if any) of issuer. (1)

549300HALRZ339MSTH85
- c. Title of the issue or description of the investment.

CATALENT PHARMA SOLUTION COMPANY GUAR 144A 07/27 5
- d. CUSIP (if any).

14879EAE8

At least one of the following other identifiers:

- ISIN

US14879EAE86

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

7000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

6429491.600000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0826404

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 75

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CATALENT PHARMA SOLUTIONS INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300HALRZ339MSTH85
- c. Title of the issue or description of the investment. CATALENT PHARMA SOLUTION COMPANY GUAR REGS 03/28 2.375
- d. CUSIP (if any). ACI1K7LS1

At least one of the following other identifiers:

- ISIN XS2125168729

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 4440450.390000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.0570746

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-03-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 76

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CBS OUTDOOR AMERICAS CAPITAL LLC/CBS OUTDOOR AMERICAS CAPITAL CORP
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OUTFRONT MEDIA CAP LLC/C COMPANY GUAR 144A 03/30 4.625
d. CUSIP (if any).	69007TAC8

At least one of the following other identifiers:

- ISIN	US69007TAC80
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4330095.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0556562

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-03-15  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 4.625  
c. Currently in default? ☐ Yes ☒ No  
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No  
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No  
f. For convertible securities, also provide:  
i. Mandatory convertible? ☐ Yes ☐ No  
ii. Contingent convertible? ☐ Yes ☐ No  
iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 77

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

CBS OUTDOOR AMERICAS CAPITAL LLC/CBS OUTDOOR AMERICAS CAPITAL CORP
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

OUTFRONT MEDIA CAP LLC/C COMPANY GUAR 144A 06/25 6.25
- d. CUSIP (if any).

69007TAD6

At least one of the following other identifiers:

- ISIN

US69007TAD63

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

7500000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	7366015.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0946779

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-06-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	6.25
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--



ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 78

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CBS OUTDOOR AMERICAS CAPITAL LLC/CBS OUTDOOR AMERICAS CAPITAL CORP
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

OUTFRONT MEDIA CAP LLC/C COMPANY GUAR 144A 08/27 5
- d. CUSIP (if any).

69007TAB0

At least one of the following other identifiers:

- ISIN

US69007TAB08

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	15000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	13233545.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1700953

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-08-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 79

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CBS OUTDOOR AMERICAS CAPITAL LLC/CBS OUTDOOR AMERICAS CAPITAL CORP

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.	OUTFRONT MEDIA CAP LLC/C SR UNSECURED 144A 01/29 4.25
d. CUSIP (if any).	69007TAE4

At least one of the following other identifiers:

- ISIN	US69007TAE47
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3972950.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0510657

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-01-15
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

# Schedule of Portfolio Investments Record: 80

## Item C.1. Identification of investment.

a. Name of issuer (if any).	CDK GLOBAL (CENTRAL PARENT LLC / CDK GLOBAL II LLC / CDK FINANCING CO INC)
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	CNT PRNT/CDK GLO II/FIN SR SECURED 144A 06/29 8
d. CUSIP (if any).	154915AA0

At least one of the following other identifiers:

- ISIN	US154915AA07
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	11000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10969198.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1409908

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-06-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 8

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 81

### Item C.1. Identification of investment.

a. Name of issuer (if any).

CEDAR FAIR LP

b. LEI (if any) of issuer. (1)

549300TUVLNQQ6BVKH61

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

CEDAR FAIR LP COMPANY GUAR 07/29 5.25

d. CUSIP (if any).

150190AE6

At least one of the following other identifiers:

- ISIN

US150190AE64

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

7500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6527103.750000

f. Exchange rate.

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

0.0838951

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 82

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CENTENNIAL RESOURCE PRODUCTION LLC
- b. LEI (if any) of issuer. [\(1\)](#) 5493004CTVUMQLRPOE23
- c. Title of the issue or description of the investment. PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 01/26 5.375
- d. CUSIP (if any). 15138AAA8

At least one of the following other identifiers:

- ISIN US15138AAA88

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 9500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9104705.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1170259

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.375

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 83

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CENTENNIAL RESOURCE PRODUCTION LLC

b. LEI (if any) of issuer. (1)

5493004CTVUMQLRPOE23

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

PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 04/27 6.875

d. CUSIP (if any).

15138AAC4

At least one of the following other identifiers:

- ISIN

US15138AAC45

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

8000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7893459.200000

f. Exchange rate.

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

0.1014573

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-04-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 84

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CENTENNIAL RESOURCE PRODUCTION LLC
- b. LEI (if any) of issuer. [\(1\)](#)

5493004CTVUMQLRPOE23
- c. Title of the issue or description of the investment.

PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/29 5.875
- d. CUSIP (if any).

19416MAB5

At least one of the following other identifiers:

- ISIN

US19416MAB54

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

9419799.800000

f. Exchange rate.

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

0.1210759

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-07-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 85

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- CENTRAL GARDEN & PET COMPANY

5493004DVZLD37DJ0H83

CENTRAL GARDEN + PET CO COMPANY GUAR 02/28 5.125

153527AM8

At least one of the following other identifiers:

- ISIN
- US153527AM88

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 1500000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1401820.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0180181

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-02-01
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b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference  
Instrument Record

Name of issuer

Title of issue

Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency  
Record

Conversion ratio per 1000 units

ISO Currency Code

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 86

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CENTRAL GARDEN & PET COMPANY

b. LEI (if any) of issuer. [\(1\)](#)

5493004DVZLD37DJ0H83

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

CENTRAL GARDEN + PET CO COMPANY GUAR 10/30 4.125

d. CUSIP (if any).

153527AN6

At least one of the following other identifiers:

- ISIN	US153527AN61
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4174070.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0536508

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-10-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.

4.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 87

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHARTER COMMUNICATIONS (CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CO)
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5
d. CUSIP (if any).	1248EPCN1
At least one of the following other identifiers:	
- ISIN	US1248EPCN14
<b>Item C.2. Amount of each investment.</b>	
Balance. (2)	
a. Balance	25000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19646822.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2525273
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<b>Item C.4. Asset and issuer type.</b>	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
<b>Item C.6. Is the investment a Restricted Security?</b>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<b>Item C.7. Liquidity classification information.</b>	
a. Liquidity classification information. (10)	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2032-05-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 88

### Item C.1. Identification of investment.

a. Name of issuer (if any).

CHARTER COMMUNICATIONS (CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CO)

b. LEI (if any) of issuer. (1)

N/A

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

CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34 4.25

d. CUSIP (if any).

1248EPCP6

At least one of the following other identifiers:

- ISIN

US1248EPCP61

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

15000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

11059920.300000

f. Exchange rate.

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

0.1421569

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2034-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 89

### Item C.1. Identification of investment.

- a. Name of issuer (if any). CHARTER COMMUNICATIONS (CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CO)
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5
- d. CUSIP (if any). 1248EPBX0

At least one of the following other identifiers:

- ISIN US1248EPBX05

### Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance 17500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 15911581.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2045170

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2028-02-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 90

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CHARTER COMMUNICATIONS (CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CO)
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25
- d. CUSIP (if any).

1248EPCK7

At least one of the following other identifiers:

- ISIN

US1248EPCK74

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

30000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

23910405.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.3073286

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-02-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 91

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CHARTER COMMUNICATIONS (CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CO)
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 03/30 4.75
- d. CUSIP (if any). 1248EPCD3

At least one of the following other identifiers:

- ISIN US1248EPCD32

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 27000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 22698800.100000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2917554

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-03-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 92

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- CHARTER COMMUNICATIONS (CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CO)

N/A

CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125

1248EPBT9

At least one of the following other identifiers:

- ISIN
- US1248EPBT92

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9327612.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1198910

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### *Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### *Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### *Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date.	2027-05-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 93

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CHARTER COMMUNICATIONS (CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CO)

b. LEI (if any) of issuer. [\(1\)](#)

N/A

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

CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/29 5.375

d. CUSIP (if any).	1248EPCB7
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At least one of the following other identifiers:

- ISIN	US1248EPCB75
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	12500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11227977.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1443170

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-06-01
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b. Coupon.	
------------	--

- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

5.375
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHARTER COMMUNICATIONS (CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CO)
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33 4.5
d. CUSIP (if any).	1248EPCL5

At least one of the following other identifiers:

- ISIN	US1248EPCL57
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Item C.2. Amount of each investment.

Balance. (2)

a. Balance	25000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19155982.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2462184

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

--	--

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2033-06-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 95

Item C.1. Identification of investment.

a. Name of issuer (if any).

CHARTER COMMUNICATIONS (CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CO)

b. LEI (if any) of issuer. (1)

N/A

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

CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5

d. CUSIP (if any).

1248EPCE1

At least one of the following other identifiers:

- ISIN

US1248EPCE15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

27750000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

22813777.280000

f. Exchange rate.

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

0.2932333

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-08-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 96

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CHEPLAPHARM ARZNEIMITTEL GMBH
- b. LEI (if any) of issuer. [\(1\)](#) 529900ONXKBELT7EW052
- c. Title of the issue or description of the investment. CHEPLAPHARM ARZNEIMITTEL SR SECURED 144A 01/28 5.5
- d. CUSIP (if any). 16412EAA5

At least one of the following other identifiers:

- ISIN US16412EAA55

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 3200000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2907071.810000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0373656

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate



Item C.5. Country of investment or issuer.

a. ISO country code. (8)

GERMANY

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 97

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CHESAPEAKE ENERGY CORPORATION

b. LEI (if any) of issuer. (1)

X2MT1W32SPAZ9WSKLE78

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

CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 02/26 5.5

d. CUSIP (if any).

165167DF1

At least one of the following other identifiers:

- ISIN

US165167DF18

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

6000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5811620.400000

f. Exchange rate.

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

0.0746987

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-02-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 98

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHESAPEAKE ENERGY CORPORATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	X2MT1W32SPAZ9WSKLE78
c. Title of the issue or description of the investment.	CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 02/29 5.875
d. CUSIP (if any).	165167DG9

At least one of the following other identifiers:

- ISIN	US165167DG90
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Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4650000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4379658.770000

f. Exchange rate.

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

0.0562932

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-02-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 99

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- CHESAPEAKE ENERGY CORPORATION

X2MT1W32SPAZ9WSKLE78

CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 04/29 6.75

92735LAA0

At least one of the following other identifiers:

- ISIN
- US92735LAA08

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 30000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29388234.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3777370

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-04-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 100**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CHS/COMMUNITY HEALTH SYSTEMS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493007X5NC5XI1BB106
c. Title of the issue or description of the investment.	CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/29 6
d. CUSIP (if any).	12543DBH2



At least one of the following other identifiers:

- ISIN	US12543DBH26
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5075000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4103979.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0527498

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-01-15
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b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

6
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 101

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHS/COMMUNITY HEALTH SYSTEMS INC
b. LEI (if any) of issuer. (1)	5493007X5NC5XI1BB106
c. Title of the issue or description of the investment.	CHS/COMMUNITY HEALTH SYS SR SECURED 144A 02/31 4.75
d. CUSIP (if any).	12543DBK5

At least one of the following other identifiers:

- ISIN	US12543DBK54
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12054700.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1549432

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 102

### Item C.1. Identification of investment.

a. Name of issuer (if any).

CHS/COMMUNITY HEALTH SYSTEMS INC

b. LEI (if any) of issuer. (1)

5493007X5NC5XI1BB106

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

CHS/COMMUNITY HEALTH SYS SR SECURED 144A 03/26 8

d. CUSIP (if any).

12543DBC3

At least one of the following other identifiers:

- ISIN

US12543DBC39

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

9542159.000000

f. Exchange rate.

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

0.1226486

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 8

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 103

### Item C.1. Identification of investment.

- a. Name of issuer (if any). CHS/COMMUNITY HEALTH SYSTEMS INC
- b. LEI (if any) of issuer. [\(1\)](#) 5493007X5NC5XI1BB106
- c. Title of the issue or description of the investment. CHS/COMMUNITY HEALTH SYS SR SECURED 144A 03/27 5.625
- d. CUSIP (if any). 12543DBG4

At least one of the following other identifiers:

- ISIN US12543DBG43

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 18750000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 16106242.500000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2070190

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.



N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 104**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CHS/COMMUNITY HEALTH SYSTEMS INC
- b. LEI (if any) of issuer. [\(1\)](#) 5493007X5NC5XI1BB106
- c. Title of the issue or description of the investment. CHS/COMMUNITY HEALTH SYS SR SECURED 144A 05/30 5.25
- d. CUSIP (if any). 12543DBM1

At least one of the following other identifiers:

- ISIN US12543DBM11

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7614865.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0978765

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-05-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# **Schedule of Portfolio Investments Record: 105**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CHURCHILL DOWNS INCORPORATED
- b. LEI (if any) of issuer. [\(1\)](#) 529900FODTBQC8MIS994
- c. Title of the issue or description of the investment. CDI ESCROW ISSUER INC SR UNSECURED 144A 04/30 5.75
- d. CUSIP (if any). 12511VAA6

At least one of the following other identifiers:

- ISIN US12511VAA61

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance 15000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 13570776.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1744298
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-04-01
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	5.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

# Schedule of Portfolio Investments Record: 106

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | CHURCHILL DOWNS INCORPORATED                     |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 529900FODTBQC8MIS994                             |
| c. Title of the issue or description of the investment. | CHURCHILL DOWNS INC COMPANY GUAR 144A 01/28 4.75 |
| d. CUSIP (if any).                                      | 171484AE8  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US171484AE81 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 15000000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13544866.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1740968

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 107

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CHURCHILL DOWNS INCORPORATED
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900FODTBQC8MIS994
c. Title of the issue or description of the investment.	CHURCHILL DOWNS INC COMPANY GUAR 144A 04/27 5.5
d. CUSIP (if any).	171484AG3

At least one of the following other identifiers:

- ISIN	US171484AG30
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4771205.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0613259

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-04-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 108

*Item C.1. Identification of investment.*

a. Name of issuer (if any). CHURCHILL DOWNS INCORPORATED

b. LEI (if any) of issuer. [\(1\)](#) 529900FODTBQC8MIS994

c. Title of the issue or description of the investment.	CHURCHILL DOWNS INC COMPANY GUAR 144A 05/31 6.75
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d. CUSIP (if any).	171484AJ7
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At least one of the following other identifiers:

- ISIN	US171484AJ78
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4731250.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0608124

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-05-01
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b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

# Schedule of Portfolio Investments Record: 109

## Item C.1. Identification of investment.

a. Name of issuer (if any).	CINEMARK USA INC
b. LEI (if any) of issuer. (1)	54930008H2137JSCPQ09
c. Title of the issue or description of the investment.	CINEMARK USA INC COMPANY GUAR 144A 03/26 5.875
d. CUSIP (if any).	172441BD8

At least one of the following other identifiers:

- ISIN	US172441BD81
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1975000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1898450.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0244014

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 110

### Item C.1. Identification of investment.

a. Name of issuer (if any).

CINEMARK USA INC

b. LEI (if any) of issuer. (1)

54930008H2137JSCPQ09

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

CINEMARK USA INC COMPANY GUAR 144A 07/28 5.25

d. CUSIP (if any).

172441BF3

At least one of the following other identifiers:

- ISIN

US172441BF30

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

8700000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7732821.000000

f. Exchange rate.

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

0.0993926

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2028-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 111

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CITGO PETROLEUM CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#) YX52P86PXMLYDOTUQ225
- c. Title of the issue or description of the investment. CITGO PETROLEUM CORP SR SECURED 144A 01/29 8.375
- d. CUSIP (if any). 17302XAN6

At least one of the following other identifiers:

- ISIN US17302XAN66

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 14800000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 14790607.330000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1901087

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate



Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	8.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 112

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CLARIOS GLOBAL LP / CLARIOS US FINANCE CO

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. CLARIOS GLOBAL LP/US FIN SR SECURED 144A 05/26 6.25

d. CUSIP (if any). 69867DAA6

At least one of the following other identifiers:

- ISIN US69867DAA63

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 9413000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 9220963.030000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1185202

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 113

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

CLARIOS GLOBAL LP / CLARIOS US FINANCE CO
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

CLARIOS GLOBAL LP/US FIN SR SECURED 144A 05/28 6.75
- d. CUSIP (if any).

18060TAC9

At least one of the following other identifiers:

- ISIN

US18060TAC99

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

17450000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

17055019.250000

f. Exchange rate.

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

0.2192140

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 114

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- CLARIOS GLOBAL LP / CLARIOS US FINANCE CO

N/A

CLARIOS GLOBAL LP/US FIN SR SECURED REGS 05/26 4.375

BJ0M30H8

At least one of the following other identifiers:

- ISIN
- XS1964638107

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 4000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	4074565.730000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0523718

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### *Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### *Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### *Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date.	2026-05-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 115

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	CLARIVATE (CAMELOT FINANCE SA)
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	CAMELOT FINANCE SA SR SECURED 144A 11/26 4.5
d. CUSIP (if any).	13323AAB6



At least one of the following other identifiers:

- ISIN	US13323AAB61
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	12500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11553862.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1485057

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	LUXEMBOURG
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-11-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

- ii. Annualized rate.

4.5
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 116

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	CLARIVATE SCIENCE HOLDINGS CORPORATION
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CLARIV SCI HLD CORP COMPANY GUAR 144A 07/29 4.875
d. CUSIP (if any).	18064PAD1

At least one of the following other identifiers:

- ISIN	US18064PAD15
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	9825000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8386297.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1077919

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-07-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 117

### Item C.1. Identification of investment.

a. Name of issuer (if any).

CLARIVATE SCIENCE HOLDINGS CORPORATION

b. LEI (if any) of issuer. (1)

N/A

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

CLARIV SCI HLD CORP SR SECURED 144A 07/28 3.875

d. CUSIP (if any).

18064PAC3

At least one of the following other identifiers:

- ISIN

US18064PAC32

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

20000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

17337708.000000

f. Exchange rate.

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

0.2228475

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-07-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 118

### Item C.1. Identification of investment.

- a. Name of issuer (if any). CLEAN HARBORS INC
- b. LEI (if any) of issuer. [\(1\)](#) 5493000SJVZVZJKHJF48
- c. Title of the issue or description of the investment. CLEAN HARBORS INC COMPANY GUAR 144A 02/31 6.375
- d. CUSIP (if any). 184496AQ0

At least one of the following other identifiers:

- ISIN US184496AQ03

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 6000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5841665.400000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0750849

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2031-02-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*



N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 119

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CLEAN HARBORS INC
- b. LEI (if any) of issuer. (1)

5493000SJVZVZJKHJF48
- c. Title of the issue or description of the investment.

CLEAN HARBORS INC COMPANY GUAR 144A 07/27 4.875
- d. CUSIP (if any).

184496AN7

At least one of the following other identifiers:

- ISIN

US184496AN71

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

5000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

4717210.500000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0606319

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-07-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 120

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CLEARWATER PAPER CORPORATION
- b. LEI (if any) of issuer. (1) 549300HCVV19GXN4P292
- c. Title of the issue or description of the investment. CLEARWATER PAPER CORP COMPANY GUAR 144A 02/25 5.375
- d. CUSIP (if any). 18538RAH6

At least one of the following other identifiers:

- ISIN US18538RAH66

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 3000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2913930.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0374537
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-02-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.375
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

# Schedule of Portfolio Investments Record: 121

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | CLEARWATER PAPER CORPORATION                       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300HCVV19GXN4P292                               |
| c. Title of the issue or description of the investment. | CLEARWATER PAPER CORP COMPANY GUAR 144A 08/28 4.75 |
| d. CUSIP (if any).                                      | 18538RAJ2  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US18538RAJ23 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 5000000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4280600.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0550200

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-08-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 122**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any). CLEARWAY ENERGY OPERATING LLC
- b. LEI (if any) of issuer. [\(1\)](#) 549300Z3NFMM54NWBB87
- c. Title of the issue or description of the investment. CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 01/32 3.75
- d. CUSIP (if any). 18539UAE5

At least one of the following other identifiers:

- ISIN US18539UAE55

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	5500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4281777.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0550351

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-01-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 123

Item C.1. Identification of investment.

a. Name of issuer (if any). CLEARWAY ENERGY OPERATING LLC

b. LEI (if any) of issuer. [\(1\)](#) 549300Z3NFMM54NWBB87

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

CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 03/28 4.75

d. CUSIP (if any).

18539UAC9

At least one of the following other identifiers:

- ISIN

US18539UAC99

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

14500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

12983587.100000

f. Exchange rate.

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

0.1668825

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

# Schedule of Portfolio Investments Record: 124

## Item C.1. Identification of investment.

a. Name of issuer (if any).	CLOUD SOFTWARE GROUP INC
b. LEI (if any) of issuer. (1)	04EEB871XLHVNY4RZJ65
c. Title of the issue or description of the investment.	CLOUD SOFTWARE GRP INC SR SECURED 144A 03/29 6.5
d. CUSIP (if any).	88632QAE3

At least one of the following other identifiers:

- ISIN	US88632QAE35
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26560221.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3413876

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-03-31

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 125

Item C.1. Identification of investment.

a. Name of issuer (if any).

COHERENT CORP

b. LEI (if any) of issuer. (1)

549300O5C25A0MMHHU33

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

COHERENT CORP COMPANY GUAR 144A 12/29 5

d. CUSIP (if any).

902104AC2

At least one of the following other identifiers:

- ISIN

US902104AC24

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

7100000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6165711.000000

f. Exchange rate.

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

0.0792500

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2029-12-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 126

Item C.1. Identification of investment.

- a. Name of issuer (if any).

COINBASE GLOBAL INC
- b. LEI (if any) of issuer. (1)

5493004G3J2SC154DU06
- c. Title of the issue or description of the investment.

COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.375
- d. CUSIP (if any).

19260QAC1

At least one of the following other identifiers:

- ISIN

US19260QAC15

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

4000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

2885869.600000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0370931

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate



Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 127

**Item C.1. Identification of investment.**

a. Name of issuer (if any). COMMScope INC

b. LEI (if any) of issuer. (1) 549300Z6K4JXMFE8QY54

c. Title of the issue or description of the investment. COMMScope INC SR SECURED 144A 03/26 6

d. CUSIP (if any). 20338QAD5

At least one of the following other identifiers:

- ISIN US20338QAD51

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 3000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2803797.300000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0360382

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-03-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

6

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 128

Item C.1. Identification of investment.

- a. Name of issuer (if any).

COMMSCOPE INC
- b. LEI (if any) of issuer. (1).

549300Z6K4JXMFE8QY54
- c. Title of the issue or description of the investment.

COMMSCOPE INC SR SECURED 144A 09/29 4.75
- d. CUSIP (if any).

203372AX5

At least one of the following other identifiers:

- ISIN

US203372AX50

Item C.2. Amount of each investment.

Balance. (2).

- a. Balance

11700000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3).

United States Dollar
- e. Value. (4).

8621255.800000

f. Exchange rate.

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

0.1108119

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-09-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 129

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- COMSTOCK RESOURCES INC

I03QQGEA4SS774AURI46

COMSTOCK RESOURCES INC COMPANY GUAR 144A 01/30 5.875

205768AT1

At least one of the following other identifiers:

- ISIN
- US205768AT12

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 7000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6067600.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0779889

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-01-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 130**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	COMSTOCK RESOURCES INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	I03QQGEA4SS774AURI46
c. Title of the issue or description of the investment.	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/29 6.75
d. CUSIP (if any).	205768AS3



At least one of the following other identifiers:

- ISIN US205768AS39

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9210523.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1183860

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-03-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

- ii. Annualized rate.

6.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 131

Item C.1. Identification of investment.

a. Name of issuer (if any).	CONSOLIDATED COMMUNICATIONS INC
b. LEI (if any) of issuer. (1)	549300WW675Y48HDVX34
c. Title of the issue or description of the investment.	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28 5
d. CUSIP (if any).	20903XAH6

At least one of the following other identifiers:

- ISIN	US20903XAH61
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2975480.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0382449

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-10-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 132

### Item C.1. Identification of investment.

a. Name of issuer (if any).

CONVATEC (180 MEDICAL INC)

b. LEI (if any) of issuer. (1)

254900ZB648OPWVFX59

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

180 MEDICAL INC COMPANY GUAR 144A 10/29 3.875

d. CUSIP (if any).

682357AA6

At least one of the following other identifiers:

- ISIN

US682357AA69

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

8461237.000000

f. Exchange rate.

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

0.1087552

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-10-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 133

### Item C.1. Identification of investment.

- a. Name of issuer (if any). COPELAND (EMRLD BORROWER LP/EMERALD CO ISSUER INC)
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. EMERALD DEBT MERGER SR SECURED 144A 12/30 6.625
- d. CUSIP (if any). 29103CAA6

At least one of the following other identifiers:

- ISIN US29103CAA62

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 15200000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 14651654.980000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1883227

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2030-12-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*



N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 134**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

CORELOGIC INC
- b. LEI (if any) of issuer. [\(1\)](#)

54930086CD8K2UIL0516
- c. Title of the issue or description of the investment.

CORELOGIC INC SR SECURED 144A 05/28 4.5
- d. CUSIP (if any).

21871DAD5

At least one of the following other identifiers:

- ISIN

US21871DAD57

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

9482000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

7208026.760000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0926472

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-05-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 135

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). COTY INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300BO9IWPF3S48F93
- c. Title of the issue or description of the investment. COTY INC SR SECURED 144A 04/26 5
- d. CUSIP (if any). 222070AE4

At least one of the following other identifiers:

- ISIN US222070AE41

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 9000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 8655570.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1112530
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-04-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 136

**Item C.1. Identification of investment.**

- |   |                                      |
|---|--------------------------------------|
| a. Name of issuer (if any).                             | COTY INC                             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300BO9IWPF3S48F93                 |
| c. Title of the issue or description of the investment. | COTY INC SR SECURED REGS 04/26 3.875 |
| d. CUSIP (if any).                                      | ACI1YJFS7                            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS2354326410 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 10500000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	10860564.570000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1395945

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-04-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 137

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	COTY INC/HFC PRESTIGE PRODUCTS INC/HFC PRESTIGE INTERNATIONAL US LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	COTY/HFC PRESTIGE/INT US SR SECURED 144A 07/30 6.625
d. CUSIP (if any).	22207AAA0

At least one of the following other identifiers:

- ISIN	US22207AAA07
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	13975000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	13660143.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1755785

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-07-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	6.625



c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 138

*Item C.1. Identification of investment.*

a. Name of issuer (if any). COUNTRYWIDE ALTERNATIVE LN TR 2005-43

b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 43 2A1
d. CUSIP (if any).	12667G5V1

At least one of the following other identifiers:

- ISIN	US12667G5V16
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	6529.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5481.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000705

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	ABS-mortgage backed security
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input type="checkbox"/> 2 <input checked="" type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-10-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	3.91709
c. Currently in default?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

# Schedule of Portfolio Investments Record: 139

## Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE HOME LOANS 2005-HY10
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2005 HY10 5A1
d. CUSIP (if any).	126694VR6

At least one of the following other identifiers:

- ISIN	US126694VR65
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7283.550000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6158.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000792

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2036-02-20

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 3.84688

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 140

Item C.1. Identification of investment.

- a. Name of issuer (if any).

COVANTA HOLDING CORPORATION
- b. LEI (if any) of issuer. (1)

40XIFLS8XDQGGHGPGC04
- c. Title of the issue or description of the investment.

COVANTA HOLDING CORP COMPANY GUAR 09/30 5
- d. CUSIP (if any).

22282EAJ1

At least one of the following other identifiers:

- ISIN

US22282EAJ10

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

5000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

4000881.050000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0514247

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2030-09-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 141

Item C.1. Identification of investment.

- a. Name of issuer (if any).

COVANTA HOLDING CORPORATION
- b. LEI (if any) of issuer. (1)

40XIFLS8XDQGGHGPC04
- c. Title of the issue or description of the investment.

COVANTA HOLDING CORP COMPANY GUAR 144A 12/29 4.875
- d. CUSIP (if any).

22303XAA3

At least one of the following other identifiers:

- ISIN

US22303XAA37

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

8000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

6575320.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0845148

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate



Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-12-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 142

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CQP HOLDCO LP / BIP-V CHINOOK HOLDCO LLC

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. CQP HOLDCO LP/BIP V CHIN SR SECURED 144A 06/31 5.5

d. CUSIP (if any). 12657NAA8

At least one of the following other identifiers:

- ISIN US12657NAA81

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 15000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 13312546.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1711107

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-06-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 143

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

CROCS INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300B0J6YCXD63OG72
- c. Title of the issue or description of the investment.

CROCS INC COMPANY GUAR 144A 08/31 4.125
- d. CUSIP (if any).

227046AB5

At least one of the following other identifiers:

- ISIN

US227046AB51

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

14000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

10847620.000000

f. Exchange rate.

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

0.1394282

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2031-08-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 144

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

CROWDSTRIKE HOLDINGS INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300YBY08K9KM4HX32
- c. Title of the issue or description of the investment.

CROWDSTRIKE HOLDINGS INC COMPANY GUAR 02/29 3
- d. CUSIP (if any).

22788CAA3

At least one of the following other identifiers:

- ISIN

US22788CAA36

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

15000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	12648406.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1625743

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-02-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 145

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP V
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	CROWN AMER/CAP CORP V COMPANY GUAR 09/26 4.25
d. CUSIP (if any).	22819KAB6



At least one of the following other identifiers:

- ISIN	US22819KAB61
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9409750.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1209467

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-09-30
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b. Coupon.

i. Coupon category. (13)	Fixed
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- ii. Annualized rate.

4.25
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 146

Item C.1. Identification of investment.

a. Name of issuer (if any).	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP VI
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CROWN AMER/CAP CORP VI COMPANY GUAR 02/26 4.75
d. CUSIP (if any).	228187AB6

At least one of the following other identifiers:

- ISIN	US228187AB66
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4807452.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0617918

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-02-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 147

### Item C.1. Identification of investment.

a. Name of issuer (if any).

CROWN CORK & SEAL COMPANY INC

b. LEI (if any) of issuer. (1)

7HLDMDH0ZXNUH6PT7Z42

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

CROWN CORK + SEAL CO INC COMPANY GUAR 12/26 7.375

d. CUSIP (if any).

228255AH8

At least one of the following other identifiers:

- ISIN

US228255AH83

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

508047.500000

f. Exchange rate.

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

0.0065301

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-12-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7.375
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).
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Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 148

### Item C.1. Identification of investment.

- a. Name of issuer (if any). CROWNROCK LP / CROWNROCK FINANCE INC
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. CROWNROCK LP/CROWNROCK F SR UNSECURED 144A 05/29 5
- d. CUSIP (if any). 228701AG3

At least one of the following other identifiers:

- ISIN US228701AG35

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 2000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 1876000.300000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0241129

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2029-05-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*



N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 149

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CROWNROCK LP / CROWNROCK FINANCE INC
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CROWNROCK LP/CROWNROCK F SR UNSECURED 144A 10/25 5.625
- d. CUSIP (if any). 228701AF5

At least one of the following other identifiers:

- ISIN US228701AF51

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9849950.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1266048

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-10-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 150

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CTR PARTNERSHIP LP / CARETRUST CAPITAL CORP
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CTR PARTNERSHIP/CARETRST COMPANY GUAR 144A 06/28 3.875
- d. CUSIP (if any). 126458AE8

At least one of the following other identifiers:

- ISIN US126458AE87

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 8561689.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1100463
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-06-30
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

# Schedule of Portfolio Investments Record: 151

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | CURO GROUP HOLDINGS CORP                        |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 54930007KH8KCGJ4YE72                            |
| c. Title of the issue or description of the investment. | CURO GROUP HOLDINGS CORP SECURED 144A 08/28 7.5 |
| d. CUSIP (if any).                                      | 23131LAE7                                       |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US23131LAE74 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 2575000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1036437.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0133217

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-08-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 152

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CURO GROUP HOLDINGS CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930007KH8KCGJ4YE72
c. Title of the issue or description of the investment.	CURO GROUP HOLDINGS CORP TERM LOAN
d. CUSIP (if any).	23131RAB0

At least one of the following other identifiers:

- ISIN	US23131RAB06
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	3052547.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2996578.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0385160

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Loan
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-08-02
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	6
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☒ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 153

*Item C.1. Identification of investment.*

a. Name of issuer (if any). CUSHMAN & WAKEFIELD US BORROWER LLC

b. LEI (if any) of issuer. [\(1\)](#) 549300870CMN3WI5IF97

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

CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.75

d. CUSIP (if any).

23166MAA1

At least one of the following other identifiers:

- ISIN

US23166MAA18

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

4618525.000000

f. Exchange rate.

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

0.0593635

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-05-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

# Schedule of Portfolio Investments Record: 154

## Item C.1. Identification of investment.

a. Name of issuer (if any).	CUSHMAN & WAKEFIELD US BORROWER LLC
b. LEI (if any) of issuer. (1)	549300870CMN3WI5IF97
c. Title of the issue or description of the investment.	CUSHMAN + WAKEFIELD US SR SECURED 144A 09/31 8.875
d. CUSIP (if any).	23166MAC7

At least one of the following other identifiers:

- ISIN	US23166MAC73
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3125000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3026234.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0388972

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-09-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 8.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 155

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CVENT (CAPSTONE BORROWER INC)
- b. LEI (if any) of issuer. (1)

254900YSP2BAI3YKIX08
- c. Title of the issue or description of the investment.

CAPSTONE BORROWER INC SR SECURED 144A 06/30 8
- d. CUSIP (if any).

140944AA7

At least one of the following other identifiers:

- ISIN

US140944AA76

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

8000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

7817320.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1004787

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-06-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 8

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 156

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). DAVITA INC
- b. LEI (if any) of issuer. [\(1\)](#) M2XHYMU3TZNEZURC6H66
- c. Title of the issue or description of the investment. DAVITA INC COMPANY GUAR 144A 02/31 3.75
- d. CUSIP (if any). 23918KAT5

At least one of the following other identifiers:

- ISIN US23918KAT51

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 22000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 16743194.600000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2152060

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate



Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-02-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 157

**Item C.1. Identification of investment.**

a. Name of issuer (if any). DAVITA INC

b. LEI (if any) of issuer. (1) M2XHYMU3TZNEZURC6H66

c. Title of the issue or description of the investment. DAVITA INC COMPANY GUAR 144A 06/30 4.625

d. CUSIP (if any). 23918KAS7

At least one of the following other identifiers:

- ISIN US23918KAS78

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 25000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 20559032.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.2642522

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 158

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

DIAMOND FOREIGN ASSET CO / DIAMOND FINANCE LLC
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5
- d. CUSIP (if any).

25260WAD3

At least one of the following other identifiers:

- ISIN

US25260WAD39

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

14300000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

14315944.500000

f. Exchange rate.

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

0.1840077

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

CAYMAN ISLANDS

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2030-10-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

8.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 159

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- DIAMOND OFFSHORE DRILLING INC

F14FQJ2EEHW5VPYUHL14

1L DD LAST OUT NOTES

937ZOJII6

At least one of the following other identifiers:

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

Description of other unique identifier.
- CORP00977

Internal ID

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	87921.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	86967.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011178

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-12-21
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	9
----------------------	---

c. Currently in default?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☒ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 160

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

DIAMOND SPORTS GROUP LLC

b. LEI (if any) of issuer. [\(1\)](#)

5493002K6DHWNZH8YA34



c. Title of the issue or description of the investment.	DIAMOND SPORTS GROUP LLC 2022 2ND LIEN TERM LOAN
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d. CUSIP (if any).	25277BAG3
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At least one of the following other identifiers:

- ISIN	US25277BAG32
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	7257937.480000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	174190.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0022389

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Loan
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-08-24
-------------------	------------

b. Coupon.

- i. Coupon category. (13)

Floating
- ii. Annualized rate.

8.46452
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 161

## Item C.1. Identification of investment.

a. Name of issuer (if any).	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	DIAMOND SPORTS GR/DIAMON SECURED 144A 08/26 5.375
d. CUSIP (if any).	25277LAF3

At least one of the following other identifiers:

- ISIN	US25277LAF31
--------	--------------

## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	225000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0028920

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-08-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.375

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☒ Yes ☐ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 162

### Item C.1. Identification of investment.

a. Name of issuer (if any).

DIRECTV FINANCING LLC

b. LEI (if any) of issuer. (1)

N/A

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

DIRECTV FINANCING LLC TERM LOAN

d. CUSIP (if any).

25460HAB8

At least one of the following other identifiers:

- ISIN

US25460HAB87

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

23324193.980000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

22848030.560000

f. Exchange rate.

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

0.2936735

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Loan

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-08-02

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 10.3314

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 163

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). DIRECTV FINANCING LLC / DIRECTV FINANCING CO-OBLIGOR INC
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875
- d. CUSIP (if any). 25461LAA0

At least one of the following other identifiers:

- ISIN US25461LAA08

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 28600000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 25323866.280000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.3254963

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-08-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—



v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 164

**Item C.1. Identification of investment.**

a. Name of issuer (if any). DISH DBS CORPORATION

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. DISH DBS CORP COMPANY GUAR 07/26 7.75

d. CUSIP (if any). 25470XAY1

At least one of the following other identifiers:

- ISIN US25470XAY13

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 12250000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 9206671.250000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1183365

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-07-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

7.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 165

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

DISH DBS CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

DISH DBS CORP COMPANY GUAR 11/24 5.875
- d. CUSIP (if any).

25470XAW5

At least one of the following other identifiers:

- ISIN

US25470XAW56

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

13500000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

12587174.550000

f. Exchange rate.

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

0.1617872

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2024-11-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 166

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- DISH DBS CORPORATION

N/A

DISH DBS CORP SR SECURED 144A 12/26 5.25

25470XBE4

At least one of the following other identifiers:

- ISIN

US25470XBE40

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance

21000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	17886242.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2298980

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-12-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.25
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 167

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

DISH DBS CORPORATION

b. LEI (if any) of issuer. [\(1\)](#)

N/A

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

DISH DBS CORP SR SECURED 144A 12/28 5.75

d. CUSIP (if any).

25470XBF1

At least one of the following other identifiers:

- ISIN	US25470XBF15
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	21850000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	16838156.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2164266

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-12-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------



- ii. Annualized rate.

5.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 168

Item C.1. Identification of investment.

a. Name of issuer (if any).	DISH NETWORK CORPORATION
b. LEI (if any) of issuer. (1)	529900U350CWHH15G169
c. Title of the issue or description of the investment.	DISH NETWORK CORP SR SECURED 144A 11/27 11.75
d. CUSIP (if any).	25470MAG4

At least one of the following other identifiers:

- ISIN	US25470MAG42
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	20178820.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2593652

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-11-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 11.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 169

### Item C.1. Identification of investment.

a. Name of issuer (if any).

DIVERSIFIED HEALTHCARE TRUST

b. LEI (if any) of issuer. (1)

N/A

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

DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75

d. CUSIP (if any).

25525PAA5

At least one of the following other identifiers:

- ISIN

US25525PAA57

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

160000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

154254.590000

f. Exchange rate.

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

0.0019827

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-06-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	9.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).
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Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 170

### Item C.1. Identification of investment.

- a. Name of issuer (if any). DT MIDSTREAM INC
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. DT MIDSTREAM INC COMPANY GUAR 144A 06/29 4.125
- d. CUSIP (if any). 23345MAA5

At least one of the following other identifiers:

- ISIN US23345MAA53

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 9525000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 8247426.510000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1060070

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2029-06-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 171**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

DT MIDSTREAM INC
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

DT MIDSTREAM INC COMPANY GUAR 144A 06/31 4.375
- d. CUSIP (if any).

23345MAB3

At least one of the following other identifiers:

- ISIN

US23345MAB37

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

13250000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

11156882.930000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1434032

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**



a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-06-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.375

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 172

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). DUN & BRADSTREET CORP
- b. LEI (if any) of issuer. [\(1\)](#) RI37BMPWE56BCJ747E14
- c. Title of the issue or description of the investment. DUN + BRADSTREET CORP COMPANY GUAR 144A 12/29 5
- d. CUSIP (if any). 26483EAL4

At least one of the following other identifiers:

- ISIN US26483EAL48

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 9000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7770307.500000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0998744
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-12-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 173

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | DUN & BRADSTREET CORP                           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | RI37BMPWE56BCJ747E14                            |
| c. Title of the issue or description of the investment. | DUN + BRADSTRET CORPORATON THE 2023 TERM LOAN B |
| d. CUSIP (if any).                                      | 26483NAT7                                       |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US26483NAT72 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 8553039.480000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8550345.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1099005

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Loan
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-02-06
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Floating
ii. Annualized rate.	8.1674
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 174

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	EDGEWELL PERSONAL CARE CO (AKA: ENERGIZER HOLDINGS INC)
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300CY8QZDL4Z3RU59
c. Title of the issue or description of the investment.	EDGEWELL PERSONAL CARE COMPANY GUAR 144A 04/29 4.125
d. CUSIP (if any).	28035QAB8

At least one of the following other identifiers:

- ISIN	US28035QAB86
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	5500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4683497.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0601986

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-04-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 175

*Item C.1. Identification of investment.*

a. Name of issuer (if any). EDGEWELL PERSONAL CARE CO (AKA: ENERGIZER HOLDINGS INC)

b. LEI (if any) of issuer. [\(1\)](#) 549300CY8QZDL4Z3RU59



c. Title of the issue or description of the investment.	EDGEWELL PERSONAL CARE COMPANY GUAR 144A 06/28 5.5
d. CUSIP (if any).	28035QAA0

At least one of the following other identifiers:

- ISIN	US28035QAA04
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4162252.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0534988

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-06-01
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b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

# Schedule of Portfolio Investments Record: 176

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ELANCO ANIMAL HEALTH INCORPORATED
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300SHPNDCE059M934
c. Title of the issue or description of the investment.	ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65
d. CUSIP (if any).	28414HAG8

At least one of the following other identifiers:

- ISIN	US28414HAG83
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9750000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1253201

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-08-28

b. Coupon.

i. Coupon category. (13) Variable

ii. Annualized rate. 6.65

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 177

Item C.1. Identification of investment.

a. Name of issuer (if any).ELECTRICITE DE FRANCE SA (EDF)

b. LEI (if any) of issuer. (1)549300X3UK4GG3FNMO06

c. Title of the issue or description of the investment.ELECTRICITE DE FRANCE SA JR SUBORDINA 144A 12/99 VAR

d. CUSIP (if any).28504KAA5

At least one of the following other identifiers:

- ISINUS28504KAA51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance6800000.000000

b. UnitsPrincipal amount

c. Description of other units.

d. Currency. (3)United States Dollar

e. Value. (4)7100804.800000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.0.0912691

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)Debt

b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)FRANCE

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2033-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 9.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 178

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ELEMENT SOLUTIONS INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300FLGN6P5CU20J91
- c. Title of the issue or description of the investment. ELEMENT SOLUTIONS INC COMPANY GUAR 144A 09/28 3.875
- d. CUSIP (if any). 28618MAA4

At least one of the following other identifiers:

- ISIN US28618MAA45

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 15000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 12960703.500000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1665883

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-09-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—



v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 179

**Item C.1. Identification of investment.**

a. Name of issuer (if any). EMBECTA CORP  
b. LEI (if any) of issuer. (1) 549300RPG8GXVDHNXZ62  
c. Title of the issue or description of the investment. EMBECTA CORP SR SECURED 144A 02/30 5  
d. CUSIP (if any). 29082KAA3

At least one of the following other identifiers:

- ISIN US29082KAA34

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 18800000.000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 14686936.000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.1887762

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-02-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 180

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75
- d. CUSIP (if any).

29260FAE0

At least one of the following other identifiers:

- ISIN

US29260FAE07

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

26150000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

25259818.440000

f. Exchange rate.

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

0.3246731

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-01-30

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 181

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ENERGIZER HOLDINGS INC
- b. LEI (if any) of issuer. [\(1\)](#)

5493000D6NN0V57UME20
- c. Title of the issue or description of the investment.

ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28 4.75
- d. CUSIP (if any).

29272WAC3

At least one of the following other identifiers:

- ISIN

US29272WAC38

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

7500000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6487146.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0833815

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-06-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 182

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ENLINK MIDSTREAM LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930000GY1H533OBE23
c. Title of the issue or description of the investment.	ENLINK MIDSTREAM LLC COMPANY GUAR 06/29 5.375
d. CUSIP (if any).	29336TAA8

At least one of the following other identifiers:

- ISIN US29336TAA88

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2314940.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0297547

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-06-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.5.375

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 183

Item C.1. Identification of investment.

a. Name of issuer (if any).	ENLINK MIDSTREAM LLC
b. LEI (if any) of issuer. (1)	54930000GY1H533OBE23
c. Title of the issue or description of the investment.	ENLINK MIDSTREAM LLC COMPANY GUAR 144A 01/28 5.625
d. CUSIP (if any).	29336TAC4

At least one of the following other identifiers:

- ISIN	US29336TAC45
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2082300.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0267645

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 184

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ENLINK MIDSTREAM LLC

b. LEI (if any) of issuer. (1)

54930000GY1H533OBE23

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

ENLINK MIDSTREAM LLC COMPANY GUAR 144A 09/30 6.5

d. CUSIP (if any).

29336TAD2

At least one of the following other identifiers:

- ISIN

US29336TAD28

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

11653101.600000

f. Exchange rate.

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

0.1497813

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-09-01
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	6.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 185

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ENLINK MIDSTREAM PARTNERS LP
- b. LEI (if any) of issuer. (1) 88CPW63VL7KHJWS0NY83
- c. Title of the issue or description of the investment. ENLINK MIDSTREAM PARTNER SR UNSECURED 06/25 4.15
- d. CUSIP (if any). 29336UAE7

At least one of the following other identifiers:

- ISIN US29336UAE73

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 4768000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4556062.400000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0585606

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-06-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.15

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 186**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

ENLINK MIDSTREAM PARTNERS LP
- b. LEI (if any) of issuer. [\(1\)](#)

88CPW63VL7KHJWS0NY83
- c. Title of the issue or description of the investment.

ENLINK MIDSTREAM PARTNER SR UNSECURED 06/47 5.45
- d. CUSIP (if any).

29336UAG2

At least one of the following other identifiers:

- ISIN

US29336UAG22

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

6375000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

4987758.750000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0641094

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**



a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2047-06-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.45

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 187

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ENLINK MIDSTREAM PARTNERS LP
- b. LEI (if any) of issuer. [\(1\)](#) 88CPW63VL7KHJWS0NY83
- c. Title of the issue or description of the investment. ENLINK MIDSTREAM PARTNER SR UNSECURED 07/26 4.85
- d. CUSIP (if any). 29336UAF4

At least one of the following other identifiers:

- ISIN US29336UAF49

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4712615.200000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0605728
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-07-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.85
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 188

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | EQM MIDSTREAM PARTNERS LP (AKA: EQT MIDSTREAM PARTNERS LP) |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300NELT611CL6XM83                                       |
| c. Title of the issue or description of the investment. | EQM MIDSTREAM PARTNERS L SR UNSECURED 07/28 5.5            |
| d. CUSIP (if any).                                      | 26885BAC4  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US26885BAC46 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 5000000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4697687.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0603810

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-07-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 189

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	EQM MIDSTREAM PARTNERS LP (AKA: EQT MIDSTREAM PARTNERS LP)
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300NELT611CL6XM83
c. Title of the issue or description of the investment.	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.5
d. CUSIP (if any).	26885BAE0

At least one of the following other identifiers:

- ISIN	US26885BAE02
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	12500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11006026.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1414642

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2048-07-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	6.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 190**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	EQM MIDSTREAM PARTNERS LP (AKA: EQT MIDSTREAM PARTNERS LP)
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300NELT611CL6XM83



c. Title of the issue or description of the investment.	EQM MIDSTREAM PARTNERS L SR UNSECURED 12/26 4.125
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d. CUSIP (if any).	26885BAB6
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At least one of the following other identifiers:

- ISIN	US26885BAB62
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3706330.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0476387

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-12-01
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

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—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 191

## Item C.1. Identification of investment.

a. Name of issuer (if any).	EQM MIDSTREAM PARTNERS LP (AKA: EQT MIDSTREAM PARTNERS LP)
b. LEI (if any) of issuer. (1)	549300NELT611CL6XM83
c. Title of the issue or description of the investment.	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 01/29 4.5
d. CUSIP (if any).	26885BAK6

At least one of the following other identifiers:

- ISIN	US26885BAK61
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30625000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	27288338.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3507463

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 192

### Item C.1. Identification of investment.

a. Name of issuer (if any).

EQM MIDSTREAM PARTNERS LP (AKA: EQT MIDSTREAM PARTNERS LP)

b. LEI (if any) of issuer. (1)

549300NELT611CL6XM83

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

EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 01/31 4.75

d. CUSIP (if any).

26885BAL4

At least one of the following other identifiers:

- ISIN

US26885BAL45

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

17450000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

15040048.560000

f. Exchange rate.

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

0.1933149

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 193

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). EQM MIDSTREAM PARTNERS LP (AKA: EQT MIDSTREAM PARTNERS LP)
- b. LEI (if any) of issuer. [\(1\)](#) 549300NELT611CL6XM83
- c. Title of the issue or description of the investment. EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5
- d. CUSIP (if any). 26885BAN0

At least one of the following other identifiers:

- ISIN US26885BAN01

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5750000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5780774.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0743023

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—



v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 194

**Item C.1. Identification of investment.**

a. Name of issuer (if any). EQM MIDSTREAM PARTNERS LP (AKA: EQT MIDSTREAM PARTNERS LP)  
b. LEI (if any) of issuer. (1) 549300NELT611CL6XM83  
c. Title of the issue or description of the investment. EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5  
d. CUSIP (if any). 26885BAH3

At least one of the following other identifiers:

- ISIN US26885BAH33

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 17900000.000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 17496834.720000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.2248928

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-07-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

Schedule of Portfolio Investments Record: 195

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	FAGE INTERNATIONAL SA / FAGE USA DAIRY INDUSTRY INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	FAGE INTL / FAGE USA COMPANY GUAR 144A 08/26 5.625
d. CUSIP (if any).	30257WAA4

At least one of the following other identifiers:

- ISIN	US30257WAA45
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*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	3705000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3587977.580000

f. Exchange rate.

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

0.0461175

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

LUXEMBOURG

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2026-08-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 196

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC

N/A

FERTITTA ENTERTAINMENT COMPANY GUAR 144A 01/30 6.75

31556TAC3

At least one of the following other identifiers:

- ISIN

US31556TAC36

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	13519000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11035496.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1418430

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### ***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date.	2030-01-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	6.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 197

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC

b. LEI (if any) of issuer. [\(1\)](#)

N/A

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

FERTITTA ENTERTAINMENT SR SECURED 144A 01/29 4.625

d. CUSIP (if any).	31556TAA7
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At least one of the following other identifiers:

- ISIN	US31556TAA79
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8485950.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1090728

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-01-15
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b. Coupon.	
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i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	FIRST HORIZON ALT MTGE SEC 2004-AA4
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	FIRST HORIZON ALTERNATIVE MORT FHAMS 2004 AA4 A1
d. CUSIP (if any).	32051GAA3

At least one of the following other identifiers:

- ISIN	US32051GAA31
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	5122.400000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4883.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000628

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-mortgage backed security
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input type="checkbox"/> 2 <input checked="" type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2034-10-25

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

5.66742

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 199

### Item C.1. Identification of investment.

a. Name of issuer (if any).	FIRST STUDENT BIDCO INC / FIRST TRANSIT PARENT INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	FRST STU BID/FRST TRANS SR SECURED 144A 07/29 4
d. CUSIP (if any).	337120AA7

At least one of the following other identifiers:

- ISIN	US337120AA74
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### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	22250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	18853426.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2423295

### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-07-31
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 200

### Item C.1. Identification of investment.

- a. Name of issuer (if any). FMG RESOURCES (AUGUST 2006) PTY LIMITED
- b. LEI (if any) of issuer. (1) 549300EFD6S2NFE9D745
- c. Title of the issue or description of the investment. FMG RESOURCES AUG 2006 COMPANY GUAR 144A 04/30 5.875
- d. CUSIP (if any). 30251GBD8

At least one of the following other identifiers:

- ISIN US30251GBD88

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 8125000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7439433.870000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0956216

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) AUSTRALIA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 201

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). FMG RESOURCES (AUGUST 2006) PTY LIMITED
- b. LEI (if any) of issuer. [\(1\)](#) 549300EFD6S2NFE9D745
- c. Title of the issue or description of the investment. FMG RESOURCES AUG 2006 COMPANY GUAR 144A 04/31 4.375
- d. CUSIP (if any). 30251GBC0

At least one of the following other identifiers:

- ISIN US30251GBC06

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 6605000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5443084.070000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0699618

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**



a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	AUSTRALIA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-04-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.375
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 202

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). FMG RESOURCES (AUGUST 2006) PTY LIMITED
- b. LEI (if any) of issuer. [\(1\)](#) 549300EFD6S2NFE9D745
- c. Title of the issue or description of the investment. FMG RESOURCES AUG 2006 SR UNSECURED 144A 04/32 6.125
- d. CUSIP (if any). 30251GBE6

At least one of the following other identifiers:

- ISIN US30251GBE61

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 26325000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 23976714.180000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.3081809
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	AUSTRALIA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-04-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	6.125
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 203

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | PIMCO FUNDS   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300YFT046RNVJXR73  |
| c. Title of the issue or description of the investment. | PIMCO SENIOR LOAN ACTIVE EXCHA PIMCO SENIOR LOAN ACTIVE ETF |
| d. CUSIP (if any).                                      | 72201R627   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US72201R6273 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 925000.000000    |
| b. Units   | Number of shares |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	46527500.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5980338

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 204

Item C.1. Identification of investment.

a. Name of issuer (if any).	PIMCO FUNDS
b. LEI (if any) of issuer. (1)	LWVQWTQCFH3YG7CVH718
c. Title of the issue or description of the investment.	PIMCO PRV SHORT TERM FLT III MUTUAL FUND
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	US72201W1541
--------	--------------

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	11070.940000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	107620.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013833

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 205**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). FORD MOTOR COMPANY

b. LEI (if any) of issuer. [\(1\)](#) 20S05OYHG0MQM4VUIC57

c. Title of the issue or description of the investment. FORD MOTOR COMPANY SR UNSECURED 02/32 3.25

d. CUSIP (if any). 345370DA5

At least one of the following other identifiers:

- ISIN US345370DA55

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 13750000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3)	United States Dollar
e. Value. (4)	10610096.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1363752

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-02-12
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	3.25
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--



ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 206

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

FORD MOTOR COMPANY

b. LEI (if any) of issuer. [\(1\)](#)

20S05OYHG0MQM4VUIC57

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

FORD MOTOR COMPANY SR UNSECURED 08/32 6.1

d. CUSIP (if any).

345370DB3

At least one of the following other identifiers:

- ISIN

US345370DB39

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	17500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	16501497.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2120994

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2032-08-19

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.1

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 207

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

FORD MOTOR COMPANY

b. LEI (if any) of issuer. [\(1\)](#)

20S05OYHG0MQM4VUIC57

c. Title of the issue or description of the investment.	FORD MOTOR COMPANY SR UNSECURED 12/46 5.291
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d. CUSIP (if any).	345370CS7
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At least one of the following other identifiers:

- ISIN	US345370CS72
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2741040.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0352315

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2046-12-08
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b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.291

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

# Schedule of Portfolio Investments Record: 208

## Item C.1. Identification of investment.

a. Name of issuer (if any).	FORD MOTOR CREDIT COMPANY LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	UDSQCVRUX5BONN0VY111
c. Title of the issue or description of the investment.	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/26 4.389
d. CUSIP (if any).	345397XU2

At least one of the following other identifiers:

- ISIN	US345397XU23
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	3975000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3755975.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0482768

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-01-08

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.389

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 209

### Item C.1. Identification of investment.

a. Name of issuer (if any).

FORD MOTOR CREDIT COMPANY LLC

b. LEI (if any) of issuer. (1)

UDSQCVRUX5BONN0VY111

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

FORD MOTOR CREDIT CO LLC SR UNSECURED 01/27 4.271

d. CUSIP (if any).

345397A45

At least one of the following other identifiers:

- ISIN

US345397A456

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

8000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7397205.600000

f. Exchange rate.

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

0.0950788

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-01-09

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.271

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 210

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). FORD MOTOR CREDIT COMPANY LLC
- b. LEI (if any) of issuer. [\(1\)](#) UDSQCVRUX5BONN0VY111
- c. Title of the issue or description of the investment. FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9
- d. CUSIP (if any). 345397B51

At least one of the following other identifiers:

- ISIN US345397B512

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 7600000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6480301.880000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0832935

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-02-16
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.9
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 211

**Item C.1. Identification of investment.**

a. Name of issuer (if any). FORD MOTOR CREDIT COMPANY LLC

b. LEI (if any) of issuer. (1) UDSQCVRUX5BONN0VY111

c. Title of the issue or description of the investment. FORD MOTOR CREDIT CO LLC SR UNSECURED 02/29 2.9

d. CUSIP (if any). 345397B93

At least one of the following other identifiers:

- ISIN US345397B934

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 15000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 12327243.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1584463

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-02-10

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.9

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 212

Item C.1. Identification of investment.

- a. Name of issuer (if any).

FORD MOTOR CREDIT COMPANY LLC
- b. LEI (if any) of issuer. [\(1\)](#)

UDSQCVRUX5BONN0VY111
- c. Title of the issue or description of the investment.

FORD MOTOR CREDIT CO LLC SR UNSECURED 03/24 5.584
- d. CUSIP (if any).

345397ZQ9

At least one of the following other identifiers:

- ISIN

US345397ZQ92

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

11850000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

11786811.060000

f. Exchange rate.

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

0.1514999

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2024-03-18

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.584

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 213

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

FORD MOTOR CREDIT COMPANY LLC
- b. LEI (if any) of issuer. [\(1\)](#)

UDSQCVRUX5BONN0VY111
- c. Title of the issue or description of the investment.

FORD MOTOR CREDIT CO LLC SR UNSECURED 03/30 7.35
- d. CUSIP (if any).

345397C68

At least one of the following other identifiers:

- ISIN

US345397C684

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

3050000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3092038.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0397430

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-03-06
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b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.35
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 214

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

FORD MOTOR CREDIT COMPANY LLC

b. LEI (if any) of issuer. [\(1\)](#)

UDSQCVRUX5BONN0VY111

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

FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113

d. CUSIP (if any).

345397ZR7

At least one of the following other identifiers:

- ISIN	US345397ZR75
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9164043.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1177886

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-05-03
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b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.

5.113

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 215

Item C.1. Identification of investment.

a. Name of issuer (if any).	FORD MOTOR CREDIT COMPANY LLC
b. LEI (if any) of issuer. (1)	UDSQCVRUX5BONN0VY111
c. Title of the issue or description of the investment.	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125
d. CUSIP (if any).	345397A60

At least one of the following other identifiers:

- ISIN	US345397A605
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16713920.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2148297

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-06-16

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 216

### Item C.1. Identification of investment.

a. Name of issuer (if any).

FORD MOTOR CREDIT COMPANY LLC

b. LEI (if any) of issuer. (1)

UDSQCVRUX5BONN0VY111

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

FORD MOTOR CREDIT CO LLC SR UNSECURED 06/30 7.2

d. CUSIP (if any).

345397D42

At least one of the following other identifiers:

- ISIN

US345397D427

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3018675.000000

f. Exchange rate.

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

0.0388001

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-06-10
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	7.2
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).
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Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 217

### Item C.1. Identification of investment.

- a. Name of issuer (if any). FORD MOTOR CREDIT COMPANY LLC
- b. LEI (if any) of issuer. (1) UDSQCVRUX5BONN0VY111
- c. Title of the issue or description of the investment. FORD MOTOR CREDIT CO LLC SR UNSECURED 08/25 4.134
- d. CUSIP (if any). 345397XL2

At least one of the following other identifiers:

- ISIN US345397XL24

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 17500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 16610100.500000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2134953

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-08-04

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.134

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 218

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

FORD MOTOR CREDIT COMPANY LLC

b. LEI (if any) of issuer. [\(1\)](#)

UDSQCVRUX5BONN0VY111

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

FORD MOTOR CREDIT CO LLC SR UNSECURED 08/26 2.7

d. CUSIP (if any).

345397B77

At least one of the following other identifiers:

- ISIN

US345397B777

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

15000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

13400560.500000

f. Exchange rate.

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

0.1722420

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-08-10

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.7

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 219

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). FORD MOTOR CREDIT COMPANY LLC
- b. LEI (if any) of issuer. [\(1\)](#) UDSQCVRUX5BONN0VY111
- c. Title of the issue or description of the investment. FORD MOTOR CREDIT CO LLC SR UNSECURED 08/26 4.542
- d. CUSIP (if any). 345397ZW6

At least one of the following other identifiers:

- ISIN US345397ZW60

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4697961.500000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0603845
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-08-01
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.542
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 220

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | FORD MOTOR CREDIT COMPANY LLC                     |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | UDSQCVRUX5BONN0VY111                              |
| c. Title of the issue or description of the investment. | FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125 |
| d. CUSIP (if any).                                      | 345397A86   |

At least one of the following other identifiers:

- ISIN	US345397A860
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 19500000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17776705.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2284901

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-08-17
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 221

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	FORD MOTOR CREDIT COMPANY LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	UDSQCVRUX5BONN0VY111
c. Title of the issue or description of the investment.	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664
d. CUSIP (if any).	345397WW9

At least one of the following other identifiers:

- ISIN	US345397WW97
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4939425.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0634881

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2024-09-08

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.664

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 222**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). FORD MOTOR CREDIT COMPANY LLC

b. LEI (if any) of issuer. [\(1\)](#) UDSQCVRUX5BONN0VY111

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

FORD MOTOR CREDIT CO LLC SR UNSECURED 11/25 3.375

d. CUSIP (if any).

345397B28

At least one of the following other identifiers:

- ISIN

US345397B280

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

11500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

10679659.000000

f. Exchange rate.

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

0.1372693

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2025-11-13

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

# Schedule of Portfolio Investments Record: 223

## Item C.1. Identification of investment.

a. Name of issuer (if any).	FORD MOTOR CREDIT COMPANY LLC
b. LEI (if any) of issuer. (1)	UDSQCVRUX5BONN0VY111
c. Title of the issue or description of the investment.	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 7.35
d. CUSIP (if any).	345397C35

At least one of the following other identifiers:

- ISIN	US345397C353
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2862065.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0367871

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-11-04

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.35

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes☒ No

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

☐ Yes☒ No

Schedule of Portfolio Investments Record: 224

Item C.1. Identification of investment.

a. Name of issuer (if any).FORD MOTOR CREDIT COMPANY LLC

b. LEI (if any) of issuer. (1)UDSQCVRUX5BONN0VY111

c. Title of the issue or description of the investment.FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4

d. CUSIP (if any).345397B36

At least one of the following other identifiers:

- ISINUS345397B363

Item C.2. Amount of each investment.

Balance. (2)

a. Balance25000000.000000

b. UnitsPrincipal amount

c. Description of other units.

d. Currency. (3)United States Dollar

e. Value. (4)20903382.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.0.2686783

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long☐ Short☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)Debt

b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-11-13

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 225

Item C.1. Identification of investment.

- a. Name of issuer (if any).

FORTREA HOLDINGS INC
- b. LEI (if any) of issuer. (1)

5493000FIVFABOVCDU97
- c. Title of the issue or description of the investment.

FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5
- d. CUSIP (if any).

34965KAA5

At least one of the following other identifiers:

- ISIN

US34965KAA51

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

9775000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

9523441.350000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1224080

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 226

Item C.1. Identification of investment.

- a. Name of issuer (if any).

FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC
- b. LEI (if any) of issuer. (1)

529900E7PUVK6BC8PE80
- c. Title of the issue or description of the investment.

FORTRESS TRANS + INFRAST COMPANY GUAR 144A 05/28 5.5
- d. CUSIP (if any).

34960PAD3

At least one of the following other identifiers:

- ISIN

US34960PAD33

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

7350000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

6671422.280000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0857501

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-05-01  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 5.5  
c. Currently in default? ☐ Yes ☒ No  
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No  
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No  
f. For convertible securities, also provide:  
i. Mandatory convertible? ☐ Yes ☐ No  
ii. Contingent convertible? ☐ Yes ☐ No  
iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 227

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC
- b. LEI (if any) of issuer. [\(1\)](#)

529900E7PUVK6BC8PE80
- c. Title of the issue or description of the investment.

FORTRESS TRANS + INFRAST COMPANY GUAR 144A 10/25 6.5
- d. CUSIP (if any).

34960PAB7

At least one of the following other identifiers:

- ISIN

US34960PAB76

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

8500000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

8361784.050000

f. Exchange rate.

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

0.1074769

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2025-10-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 228

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- FORWARD AIR CORPORATION

N/A

FORWARD AIR CORP SR SECURED 144A 10/31 9.5

36267QAA2

At least one of the following other identifiers:

- ISIN
- US36267QAA22

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 42125000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	42130055.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5415120

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-10-15
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b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	9.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 229

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	FREEDOM MORTGAGE CORPORATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300LYRWPSYPK6S325
c. Title of the issue or description of the investment.	FREEDOM MORTGAGE CORP SR UNSECURED 144A 01/27 6.625
d. CUSIP (if any).	35640YAJ6

At least one of the following other identifiers:

- ISIN	US35640YAJ64
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4311680.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0554195

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-01-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
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- ii. Annualized rate.

6.625
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 230

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREEDOM MORTGAGE CORPORATION
b. LEI (if any) of issuer. (1)	549300LYRWPSYPK6S325
c. Title of the issue or description of the investment.	FREEDOM MORTGAGE CORP SR UNSECURED 144A 05/26 7.625
d. CUSIP (if any).	35640YAH0

At least one of the following other identifiers:

- ISIN	US35640YAH09
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5039030.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0647684

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-05-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 231

### Item C.1. Identification of investment.

a. Name of issuer (if any).

FREEDOM MORTGAGE CORPORATION

b. LEI (if any) of issuer. (1)

549300LYRWPSYPK6S325

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

FREEDOM MORTGAGE CORP SR UNSECURED 144A 10/28 12

d. CUSIP (if any).

35640YAK3

At least one of the following other identifiers:

- ISIN

US35640YAK38

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

26200000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

26673329.200000

f. Exchange rate.

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

0.3428414

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-10-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	12
----------------------	----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 232

### Item C.1. Identification of investment.

- a. Name of issuer (if any). FREEDOM MORTGAGE CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#) 549300LYRWPSYPK6S325
- c. Title of the issue or description of the investment. FREEDOM MORTGAGE CORP SR UNSECURED 144A 10/30 12.25
- d. CUSIP (if any). 35640YAL1

At least one of the following other identifiers:

- ISIN US35640YAL11

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 18375000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 18804689.090000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2417031

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-10-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 12.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 233

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

FRONTIER COMMUNICATIONS HOLDINGS LLC

b. LEI (if any) of issuer. [\(1\)](#)

N/A

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

FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75

d. CUSIP (if any).

35906ABG2

At least one of the following other identifiers:

- ISIN

US35906ABG22

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

7706873.000000

f. Exchange rate.

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

0.0990591

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-05-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

6.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 234

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). FRONTIER COMMUNICATIONS HOLDINGS LLC
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. FRONTIER COMMUNICATIONS SR SECURED 144A 05/28 5
- d. CUSIP (if any). 35906ABF4

At least one of the following other identifiers:

- ISIN US35906ABF49

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 8500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7268073.240000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0934190
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-05-01
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

# Schedule of Portfolio Investments Record: 235

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | FRONTIER COMMUNICATIONS HOLDINGS LLC               |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | FRONTIER COMMUNICATIONS SR SECURED 144A 05/30 8.75 |
| d. CUSIP (if any).                                      | 35908MAD2  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US35908MAD20 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 5000000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4752626.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0610871

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-05-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	8.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 236

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	FRONTIER COMMUNICATIONS HOLDINGS LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	FRONTIER COMMUNICATIONS SR SECURED 144A 10/27 5.875
d. CUSIP (if any).	35906ABE7

At least one of the following other identifiers:

- ISIN	US35906ABE73
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9104182.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1170192

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-10-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 237

*Item C.1. Identification of investment.*

a. Name of issuer (if any). GAP INC

b. LEI (if any) of issuer. [\(1\)](#) T2ZG1WRWZ4BUCMQL9224

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

GAP INC/THE COMPANY GUAR 144A 10/29 3.625

d. CUSIP (if any).

364760AP3

At least one of the following other identifiers:

- ISIN

US364760AP35

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

27004000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

20016215.430000

f. Exchange rate.

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

0.2572752

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-10-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 238

## Item C.1. Identification of investment.

a. Name of issuer (if any).	GAP INC
b. LEI (if any) of issuer. (1)	T2ZG1WRWZ4BUCMQL9224
c. Title of the issue or description of the investment.	GAP INC/THE COMPANY GUAR 144A 10/31 3.875
d. CUSIP (if any).	364760AQ1

At least one of the following other identifiers:

- ISIN	US364760AQ18
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12245930.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1574011

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-10-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 239

### Item C.1. Identification of investment.

a. Name of issuer (if any).

GARDA WORLD SECURITY CORPORATION

b. LEI (if any) of issuer. (1)

549300ZF1NDXLMCHNO20

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

GARDA WORLD SECURITY SR SECURED 144A 02/27 4.625

d. CUSIP (if any).

36485MAK5

At least one of the following other identifiers:

- ISIN

US36485MAK53

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

10992482.400000

f. Exchange rate.

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

0.1412901

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 240

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). GARDA WORLD SECURITY CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#) 549300ZF1NDXLMCHNO20
- c. Title of the issue or description of the investment. GARDA WORLD SECURITY SR SECURED 144A 02/28 7.75
- d. CUSIP (if any). 36485MAM1

At least one of the following other identifiers:

- ISIN US36485MAM10

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 6000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5888144.340000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0756823

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-02-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

7.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 241

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

GARDA WORLD SECURITY CORPORATION

b. LEI (if any) of issuer. (1)

549300ZF1NDXLMCHNO20

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

GARDA WORLD SECURITY SR UNSECURED 144A 06/29 6

d. CUSIP (if any).

36485MAL3

At least one of the following other identifiers:

- ISIN

US36485MAL37

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4094843.500000

f. Exchange rate.

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

0.0526324

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 242

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

GARTNER INC
- b. LEI (if any) of issuer. [\(1\)](#)

PP55B5R38BFB8O8HH686
- c. Title of the issue or description of the investment.

GARTNER INC COMPANY GUAR 144A 06/29 3.625
- d. CUSIP (if any).

366651AG2

At least one of the following other identifiers:

- ISIN

US366651AG25

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

8564877.000000

f. Exchange rate.

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

0.1100873

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-06-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 243

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- GARTNER INC

PP55B5R38BFB8O8HH686

GARTNER INC COMPANY GUAR 144A 07/28 4.5

366651AC1

At least one of the following other identifiers:

- ISIN
- US366651AC11

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 5000000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4567495.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0587076

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-07-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 244

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	GARTNER INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	PP55B5R38BFB8O8HH686
c. Title of the issue or description of the investment.	GARTNER INC COMPANY GUAR 144A 10/30 3.75
d. CUSIP (if any).	366651AE7

At least one of the following other identifiers:

- ISIN	US366651AE76
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4200866.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0539952

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-10-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

3.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 245

Item C.1. Identification of investment.

a. Name of issuer (if any).	GENESIS ENERGY LP / GENESIS ENERGY FINANCE CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	GENESIS ENERGY LP/FIN COMPANY GUAR 01/27 8
d. CUSIP (if any).	37185LAM4

At least one of the following other identifiers:

- ISIN	US37185LAM46
--------	--------------

#### *Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	10500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10132756.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1302398

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### *Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### *Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### *Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2027-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 8

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 246

### Item C.1. Identification of investment.

a. Name of issuer (if any).

GENESIS ENERGY LP / GENESIS ENERGY FINANCE CORP

b. LEI (if any) of issuer. (1)

N/A

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

GENESIS ENERGY LP/FIN COMPANY GUAR 02/28 7.75

d. CUSIP (if any).

37185LAL6

At least one of the following other identifiers:

- ISIN

US37185LAL62

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1898176.200000

f. Exchange rate.

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

0.0243979

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-02-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 247

### Item C.1. Identification of investment.

- a. Name of issuer (if any). GENESIS ENERGY LP / GENESIS ENERGY FINANCE CORP
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. GENESIS ENERGY LP/FIN COMPANY GUAR 04/30 8.875
- d. CUSIP (if any). 37185LAN2

At least one of the following other identifiers:

- ISIN US37185LAN29

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 4500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4398069.600000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0565299

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2030-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 8.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 248

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

GENESIS ENERGY LP / GENESIS ENERGY FINANCE CORP

b. LEI (if any) of issuer. [\(1\)](#)

N/A

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

GENESIS ENERGY LP/FIN COMPANY GUAR 05/26 6.25

d. CUSIP (if any).

37185LAK8

At least one of the following other identifiers:

- ISIN

US37185LAK89

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

4798075.000000

f. Exchange rate.

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

0.0616713

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 249

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). GENESIS ENERGY LP / GENESIS ENERGY FINANCE CORP
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. GENESIS ENERGY LP/FIN COMPANY GUAR 10/25 6.5
- d. CUSIP (if any). 37185LAJ1

At least one of the following other identifiers:

- ISIN US37185LAJ17

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 3000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2951381.700000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0379351
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-10-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	6.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 250

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | GFL ENVIRONMENTAL INC                           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300FYK4MBXWIVZU26                            |
| c. Title of the issue or description of the investment. | GFL ENVIRONMENTAL INC COMPANY GUAR 144A 08/28 4 |
| d. CUSIP (if any).                                      | 36168QAL8                                       |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US36168QAL86 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 10000000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8747567.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1124355

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-08-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 251

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). GFL ENVIRONMENTAL INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300FYK4MBXWIVZU26
- c. Title of the issue or description of the investment. GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25
- d. CUSIP (if any). 36168QAJ3

At least one of the following other identifiers:

- ISIN US36168QAJ31

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	4000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3848100.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0494609

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-06-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 252

*Item C.1. Identification of investment.*

a. Name of issuer (if any). GFL ENVIRONMENTAL INC

b. LEI (if any) of issuer. [\(1\)](#) 549300FYK4MBXWIVZU26

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

GFL ENVIRONMENTAL INC SR SECURED 144A 09/28 3.5

d. CUSIP (if any).

36168QAM6

At least one of the following other identifiers:

- ISIN

US36168QAM69

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

8618054.000000

f. Exchange rate.

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

0.1107708

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-09-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 253

## Item C.1. Identification of investment.

a. Name of issuer (if any).	GFL ENVIRONMENTAL INC
b. LEI (if any) of issuer. (1)	549300FYK4MBXWIVZU26
c. Title of the issue or description of the investment.	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125
d. CUSIP (if any).	36168QAF1

At least one of the following other identifiers:

- ISIN	US36168QAF19
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2383996.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0306423

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-12-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 254

### Item C.1. Identification of investment.

a. Name of issuer (if any).

GOEASY LTD

b. LEI (if any) of issuer. (1)

5493009DJVZG2P8YV435

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

GOEASY LTD COMPANY GUAR 144A 05/26 4.375

d. CUSIP (if any).

380355AF4

At least one of the following other identifiers:

- ISIN

US380355AF42

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4579824.050000

f. Exchange rate.

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

0.0588660

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-05-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 255

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). GOEASY LTD
- b. LEI (if any) of issuer. [\(1\)](#) 5493009DJVZG2P8YV435
- c. Title of the issue or description of the investment. GOEASY LTD COMPANY GUAR 144A 12/24 5.375
- d. CUSIP (if any). 380355AD9

At least one of the following other identifiers:

- ISIN US380355AD93

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 8500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 8380035.080000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1077114

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-12-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.375

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 256

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

GOTO GROUP INC

b. LEI (if any) of issuer. (1)

549300D12V5KRBV00592

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

GOTO GROUP INC SR SECURED 144A 09/27 5.5

d. CUSIP (if any).

541056AA5

At least one of the following other identifiers:

- ISIN

US541056AA53

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2786437.500000

f. Exchange rate.

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

0.0358150

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-09-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 257

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

GRAPHIC PACKAGING INTERNATIONAL LLC
- b. LEI (if any) of issuer. [\(1\)](#)

SO75N4VY5NXGQSK8YQ65
- c. Title of the issue or description of the investment.

GRAPHIC PACKAGING INTERN COMPANY GUAR 08/24 4.125
- d. CUSIP (if any).

38869PAM6

At least one of the following other identifiers:

- ISIN

US38869PAM68

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

5000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

4895671.500000

f. Exchange rate.

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

0.0629257

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2024-08-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 258

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

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

d. CUSIP (if any).
- GRAPHIC PACKAGING INTERNATIONAL LLC

SO75N4VY5NXGQSK8YQ65

GRAPHIC PACKAGING INTERN COMPANY GUAR 144A 02/30 3.75

38869AAD9

At least one of the following other identifiers:

- ISIN
- US38869AAD90

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 10000000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8373000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1076210

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-02-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

## Schedule of Portfolio Investments Record: 259

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	GRAPHIC PACKAGING INTERNATIONAL LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	SO75N4VY5NXGQSK8YQ65
c. Title of the issue or description of the investment.	GRAPHIC PACKAGING INTERN COMPANY GUAR 144A 03/28 3.5
d. CUSIP (if any).	38869AAB3

At least one of the following other identifiers:

- ISIN	US38869AAB35
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4393237.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0564678

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-03-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
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- ii. Annualized rate.

3.5
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 260

Item C.1. Identification of investment.

a. Name of issuer (if any).	GRAPHIC PACKAGING INTERNATIONAL LLC
b. LEI (if any) of issuer. (1)	SO75N4VY5NXGQSK8YQ65
c. Title of the issue or description of the investment.	GRAPHIC PACKAGING INTERN COMPANY GUAR 144A 03/29 3.5
d. CUSIP (if any).	38869AAC1

At least one of the following other identifiers:

- ISIN	US38869AAC18
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4225975.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0543179

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-03-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 261

### Item C.1. Identification of investment.

a. Name of issuer (if any).

GREYSTAR REAL ESTATE PARTNERS LLC

b. LEI (if any) of issuer. (1)

254900HGC806SXAS4M46

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

GREYSTAR REAL ESTATE PAR SR SECURED 144A 09/30 7.75

d. CUSIP (if any).

39807UAD8

At least one of the following other identifiers:

- ISIN

US39807UAD81

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4800000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4746871.870000

f. Exchange rate.

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

0.0610132

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-09-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 262

### Item C.1. Identification of investment.

- a. Name of issuer (if any). GRIFOLS SA
- b. LEI (if any) of issuer. (1) 959800HSSNXWRKBK4N60
- c. Title of the issue or description of the investment. GRIFOLS SA SR UNSECURED 144A 10/28 4.75
- d. CUSIP (if any). 39843UAA0

At least one of the following other identifiers:

- ISIN US39843UAA07

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 7600000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 6488918.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0834043

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) SPAIN

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2028-10-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 263

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). GSR MORTGAGE LOAN TRUST 2005-AR2
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. GSR MORTGAGE LOAN TRUST GSR 2005 AR2 5A1
- d. CUSIP (if any). 36242DJ20

At least one of the following other identifiers:

- ISIN US36242DJ209

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 4963.200000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4541.860000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0000584

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

ABS-mortgage backed security

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2035-04-25

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.00446

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 264

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). HANNON ARMSTRONG (HAT HOLDINGS I LLC / HAT HOLDINGS II LLC)
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 06/26 3.375
- d. CUSIP (if any). 418751AE3

At least one of the following other identifiers:

- ISIN US418751AE33

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 19768000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 17591707.270000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.2261122
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-06-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.375
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 265

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | HANNON ARMSTRONG (HAT HOLDINGS I LLC / HAT HOLDINGS II LLC) |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A   |
| c. Title of the issue or description of the investment. | HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 09/30 3.75         |
| d. CUSIP (if any).                                      | 418751AD5   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US418751AD59 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 12050000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9236379.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1187183

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-09-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 266

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	HARBORVIEW MORTGAGE LOAN TR 2006-6
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 6 5A1A
d. CUSIP (if any).	41161UAJ1

At least one of the following other identifiers:

- ISIN	US41161UAJ16
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	10344.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9566.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001230

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-mortgage backed security
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input type="checkbox"/> 2 <input checked="" type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2036-08-19
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Floating
ii. Annualized rate.	4.68513
c. Currently in default?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 267

*Item C.1. Identification of investment.*

a. Name of issuer (if any). HARBOUR ENERGY PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800YPC42DYBKVPF97

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

HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5

d. CUSIP (if any).

411618AB7

At least one of the following other identifiers:

- ISIN

US411618AB75

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1450000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1353604.000000

f. Exchange rate.

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

0.0173983

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2026-10-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

# Schedule of Portfolio Investments Record: 268

## Item C.1. Identification of investment.

a. Name of issuer (if any).	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD / HAWAIIANMILES LOYALTY LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75
d. CUSIP (if any).	41984LAA5

At least one of the following other identifiers:

- ISIN	US41984LAA52
--------	--------------

## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	8000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7209175.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0926620

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CAYMAN ISLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-01-20

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 269

### Item C.1. Identification of investment.

a. Name of issuer (if any).

HCA INC

b. LEI (if any) of issuer. (1)

L3CJ6J7LJ2DX62FTXD46

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

HCA INC COMPANY GUAR 04/24 8.36

d. CUSIP (if any).

197677AC1

At least one of the following other identifiers:

- ISIN

US197677AC10

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3033901.830000

f. Exchange rate.

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

0.0389958

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2024-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 8.36

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 270

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). HEALTHEQUITY INC
- b. LEI (if any) of issuer. (1) 529900LRJU1RAFAQHM467
- c. Title of the issue or description of the investment. HEALTHEQUITY INC COMPANY GUAR 144A 10/29 4.5
- d. CUSIP (if any). 42226AAA5

At least one of the following other identifiers:

- ISIN US42226AAA51

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4313126.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0554381

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-10-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 271

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

HERTZ CORP

b. LEI (if any) of issuer. (1)

549300PD0C69OJ0NLB27

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

HERTZ CORP/THE COMPANY GUAR 144A 12/26 4.625

d. CUSIP (if any).

428040DA4

At least one of the following other identifiers:

- ISIN

US428040DA42

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4437450.000000

f. Exchange rate.

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

0.0570361

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-12-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 272

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

HERTZ CORP
- b. LEI (if any) of issuer. [\(1\)](#)

549300PD0C69OJ0NLB27
- c. Title of the issue or description of the investment.

HERTZ CORP/THE COMPANY GUAR 144A 12/29 5
- d. CUSIP (if any).

428040DB2

At least one of the following other identifiers:

- ISIN

US428040DB25

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

3000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

2352919.800000

f. Exchange rate.

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

0.0302429

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-12-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 273

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

HILTON DOMESTIC OPERATING COMPANY INC
- b. LEI (if any) of issuer. [\(1\)](#)

5493003EG7H0N1E4XV50
- c. Title of the issue or description of the investment.

HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625
- d. CUSIP (if any).

432833AN1

At least one of the following other identifiers:

- ISIN

US432833AN19

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

12000000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9685812.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1244950

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-02-15
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b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.625
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 274**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	HILTON DOMESTIC OPERATING COMPANY INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493003EG7H0N1E4XV50
c. Title of the issue or description of the investment.	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375
d. CUSIP (if any).	432833AG6

At least one of the following other identifiers:

- ISIN	US432833AG67
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4925317.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0633068

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-05-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

- ii. Annualized rate.

5.375
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 275

Item C.1. Identification of investment.

a. Name of issuer (if any).	HILTON DOMESTIC OPERATING COMPANY INC
b. LEI (if any) of issuer. (1)	5493003EG7H0N1E4XV50
c. Title of the issue or description of the investment.	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75
d. CUSIP (if any).	432833AH4

At least one of the following other identifiers:

- ISIN	US432833AH41
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5080468.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0653010

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-05-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 276

### Item C.1. Identification of investment.

a. Name of issuer (if any).

HILTON DOMESTIC OPERATING COMPANY INC

b. LEI (if any) of issuer. (1)

5493003EG7H0N1E4XV50

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

HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/29 3.75

d. CUSIP (if any).

432833AJ0

At least one of the following other identifiers:

- ISIN

US432833AJ07

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

8000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6926624.000000

f. Exchange rate.

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

0.0890303

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-05-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
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Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 277

### Item C.1. Identification of investment.

- a. Name of issuer (if any). HILTON DOMESTIC OPERATING COMPANY INC
- b. LEI (if any) of issuer. [\(1\)](#) 5493003EG7H0N1E4XV50
- c. Title of the issue or description of the investment. HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/31 4
- d. CUSIP (if any). 432833AL5

At least one of the following other identifiers:

- ISIN US432833AL52

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 8000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6732931.200000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0865407

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-05-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 278**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

HILTON GRAND VACATIONS BORROWER LLC
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

HILTON GRAND VAC BOR ESC COMPANY GUAR 144A 07/31 4.875
- d. CUSIP (if any).

43284MAB4

At least one of the following other identifiers:

- ISIN

US43284MAB46

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

14000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

11427311.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1468791

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-07-01
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 279

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). HILTON GRAND VACATIONS BORROWER LLC
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. HILTON GRAND VAC BOR ESC SR UNSECURED 144A 06/29 5
- d. CUSIP (if any). 43284MAA6

At least one of the following other identifiers:

- ISIN US43284MAA62

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 8686359.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1116487
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-06-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 280

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | HILTON WORLDWIDE FINANCE LLC / HILTON WORLDWIDE FINANCE CORP |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875            |
| d. CUSIP (if any).                                      | 432891AK5  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US432891AK52 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 5000000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4761185.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0611971

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-04-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 281

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	HOLOGIC INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300DYP6F5ZJL0LB74
c. Title of the issue or description of the investment.	HOLOGIC INC COMPANY GUAR 144A 02/29 3.25
d. CUSIP (if any).	436440AP6

At least one of the following other identifiers:

- ISIN	US436440AP62
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	10500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8878781.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1141220

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-02-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 282

*Item C.1. Identification of investment.*

a. Name of issuer (if any). HOWARD HUGHES CORP/THE  
b. LEI (if any) of issuer. [\(1\)](#) 549300BVHY25JZC1KI49

c. Title of the issue or description of the investment.	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.125
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d. CUSIP (if any).	44267DAE7
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At least one of the following other identifiers:

- ISIN	US44267DAE76
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	15000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	12015300.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1544367

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-02-01
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

# Schedule of Portfolio Investments Record: 283

## Item C.1. Identification of investment.

a. Name of issuer (if any).	HOWARD HUGHES CORP/THE
b. LEI (if any) of issuer. (1)	549300BVHY25JZC1KI49
c. Title of the issue or description of the investment.	HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.375
d. CUSIP (if any).	44267DAF4

At least one of the following other identifiers:

- ISIN	US44267DAF42
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7684979.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0987777

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-02-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 284

Item C.1. Identification of investment.

- a. Name of issuer (if any).

HOWARD HUGHES CORP/THE
- b. LEI (if any) of issuer. (1)

549300BVHY25JZC1KI49
- c. Title of the issue or description of the investment.

HOWARD HUGHES CORP COMPANY GUAR 144A 08/28 5.375
- d. CUSIP (if any).

44267DAD9

At least one of the following other identifiers:

- ISIN

US44267DAD93

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

6000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

5293710.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0680419

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-08-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 285

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). HOWARD MIDSTREAM ENERGY PARTNERS LLC
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 01/27 6.75
- d. CUSIP (if any). 442722AA2

At least one of the following other identifiers:

- ISIN US442722AA25

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 7425000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7060952.250000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0907568

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 286

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

HOWARD MIDSTREAM ENERGY PARTNERS LLC

b. LEI (if any) of issuer. (1)

N/A

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

HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 07/28 8.875

d. CUSIP (if any).

442722AB0

At least one of the following other identifiers:

- ISIN

US442722AB08

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

16300000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

16457702.500000

f. Exchange rate.

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

0.2115365

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-07-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

8.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 287

Item C.1. Identification of investment.

- a. Name of issuer (if any).

HOWMET AEROSPACE INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300HO5WFZUT5N2T22
- c. Title of the issue or description of the investment.

HOWMET AEROSPACE INC SR UNSECURED 02/37 5.95
- d. CUSIP (if any).

013817AK7

At least one of the following other identifiers:

- ISIN

US013817AK77

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

7500000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

7052438.250000

f. Exchange rate.

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

0.0906474

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2037-02-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.95

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 288

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

HUDSON PACIFIC PROPERTIES LP
- b. LEI (if any) of issuer. [\(1\)](#)

5493007NTUGLGZ8T3526
- c. Title of the issue or description of the investment.

HUDSON PACIFIC PROPERTIE COMPANY GUAR 02/28 5.95
- d. CUSIP (if any).

44409MAD8

At least one of the following other identifiers:

- ISIN

US44409MAD83

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

200000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	167121.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0021481

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-02-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.95
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 289

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ICAHN ENTERPRISES LP / ICAHN ENTERPRISES FINANCE CORP

b. LEI (if any) of issuer. [\(1\)](#)

N/A

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

ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25

d. CUSIP (if any).

451102BT3

At least one of the following other identifiers:

- ISIN	US451102BT32
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	7750000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7209188.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0926622

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-05-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

6.25
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 290

Item C.1. Identification of investment.

a. Name of issuer (if any).	ICAHN ENTERPRISES LP / ICAHN ENTERPRISES FINANCE CORP
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ICAHN ENTERPRISES/FIN COMPANY GUAR 05/27 5.25
d. CUSIP (if any).	451102BZ9

At least one of the following other identifiers:

- ISIN	US451102BZ91
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2825000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2486437.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0319590

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-05-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 291

### Item C.1. Identification of investment.

a. Name of issuer (if any).

IHEARTCOMMUNICATIONS INC

b. LEI (if any) of issuer. (1)

54930076J6KDZL504O62

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

IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75

d. CUSIP (if any).

45174HBG1

At least one of the following other identifiers:

- ISIN

US45174HBG11

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

7000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5362610.400000

f. Exchange rate.

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

0.0689275

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-01-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 292

### Item C.1. Identification of investment.

- a. Name of issuer (if any). IHEARTCOMMUNICATIONS INC
- b. LEI (if any) of issuer. [\(1\)](#) 54930076J6KDZL504O62
- c. Title of the issue or description of the investment. IHEARTCOMMUNICATIONS INC SR SECURED 144A 08/27 5.25
- d. CUSIP (if any). 45174HBE6

At least one of the following other identifiers:

- ISIN US45174HBE62

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7940467.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1020615

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2027-08-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 293**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

IMPERIAL DADE (BCPE EMPIRE HOLDINGS INC)
- b. LEI (if any) of issuer. [\(1\)](#)

54930002G0VI2955B626
- c. Title of the issue or description of the investment.

BCPE EMPIRE HOLDINGS INC SR UNSECURED 144A 05/27 7.625
- d. CUSIP (if any).

05552VAA0

At least one of the following other identifiers:

- ISIN

US05552VAA08

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

21000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

19970370.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.2566860

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-05-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

7.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 294

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). INEOS QUATTRO FINANCE 2 PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800V48W4Y5MT5Q131
- c. Title of the issue or description of the investment. INEOS QUATTRO FINANCE 2 SR SECURED 144A 01/26 3.375
- d. CUSIP (if any). 45674GAA2

At least one of the following other identifiers:

- ISIN US45674GAA22

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 7000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6383864.970000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0820540
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-01-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.375
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 295

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | INEOS QUATTRO FINANCE 2 PLC                       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 213800V48W4Y5MT5Q131                              |
| c. Title of the issue or description of the investment. | INEOS QUATTRO FINANCE 2 SR SECURED REGS 01/26 2.5 |
| d. CUSIP (if any).                                      | ACI1VBT52   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS2291929573 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 3250000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	3137245.600000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0403241

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-01-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

**Schedule of Portfolio Investments Record: 296**

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	INGEVITY CORPORATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493009UTFC4B5IMGF87
c. Title of the issue or description of the investment.	INGEVITY CORP COMPANY GUAR 144A 11/28 3.875
d. CUSIP (if any).	45688CAB3

At least one of the following other identifiers:

- ISIN US45688CAB37

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	9000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7428465.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0954806

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-11-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 297

*Item C.1. Identification of investment.*

a. Name of issuer (if any). INGRAM MICRO INC

b. LEI (if any) of issuer. [\(1\)](#) 549300KJMEWPKRQZHX63

c. Title of the issue or description of the investment.	IMOLA MERGER CORP SR SECURED 144A 05/29 4.75
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d. CUSIP (if any).	45258LAA5
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At least one of the following other identifiers:

- ISIN	US45258LAA52
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	25500000.000000
------------	-----------------

b. Units	Principal amount
----------	------------------

c. Description of other units.	
--------------------------------	--

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	22373343.000000
-------------------------------	-----------------

f. Exchange rate.	
-------------------	--

g. Percentage value compared to net assets of the Fund.	0.2875722
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
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b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
--	--------------------------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-05-15
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

# Schedule of Portfolio Investments Record: 298

## Item C.1. Identification of investment.

a. Name of issuer (if any).	INMARSAT (CONNECT FINCO SARL/CONNECT US FINCO LLC)
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	CONNECT FINCO SARL/CONNE SR SECURED 144A 10/26 6.75
d. CUSIP (if any).	20752TAA2

At least one of the following other identifiers:

- ISIN	US20752TAA25
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9339477.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1200435

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	LUXEMBOURG
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-10-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 299

### Item C.1. Identification of investment.

a. Name of issuer (if any).

INNOPHOS (IRIS HOLDINGS INC)

b. LEI (if any) of issuer. (1)

N/A

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

IRIS HOLDINGS INC SR UNSECURED 144A 02/26 8.75

d. CUSIP (if any).

46272EAA1

At least one of the following other identifiers:

- ISIN

US46272EAA10

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10160000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

9173566.410000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1179110

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 8.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☒ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 300

Item C.1. Identification of investment.

- a. Name of issuer (if any).

INNOPHOS HOLDINGS INC
- b. LEI (if any) of issuer. (1)

XQ0331QX53IRX25OY417
- c. Title of the issue or description of the investment.

INNOPHOS HOLDINGS INC SR UNSECURED 144A 02/28 9.375
- d. CUSIP (if any).

45774NAB4

At least one of the following other identifiers:

- ISIN

US45774NAB47

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

8540000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

8191852.980000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1052927

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-02-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	9.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 301

**Item C.1. Identification of investment.**

a. Name of issuer (if any). INSTALLED BUILDING PRODUCTS INC

b. LEI (if any) of issuer. (1) 549300I95Y9P9YM5FI86

c. Title of the issue or description of the investment. INSTALLED BUILDING PRODU COMPANY GUAR 144A 02/28 5.75

d. CUSIP (if any). 45780RAA9

At least one of the following other identifiers:

- ISIN US45780RAA95

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 10000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 9217374.200000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1184741

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-02-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 302

Item C.1. Identification of investment.

- a. Name of issuer (if any).

INTERNATIONAL GAME TECHNOLOGY PLC
- b. LEI (if any) of issuer. [\(1\)](#)

549300UQ6KHRCZDRGZ76
- c. Title of the issue or description of the investment.

INTERNATIONAL GAME TECH SR SECURED 144A 01/27 6.25
- d. CUSIP (if any).

460599AD5

At least one of the following other identifiers:

- ISIN

US460599AD57

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

3000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

2939358.900000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0377806

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 303

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

INTERNATIONAL GAME TECHNOLOGY PLC
- b. LEI (if any) of issuer. [\(1\)](#)

549300UQ6KHRCZDRGZ76
- c. Title of the issue or description of the investment.

INTERNATIONAL GAME TECH SR SECURED 144A 01/29 5.25
- d. CUSIP (if any).

460599AE3

At least one of the following other identifiers:

- ISIN

US460599AE31

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance

5000000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4612729.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0592890

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-01-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 304

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	INTERNATIONAL GAME TECHNOLOGY PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300UQ6KHRCZDRGZ76
c. Title of the issue or description of the investment.	INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5
d. CUSIP (if any).	460599AC7

At least one of the following other identifiers:

- ISIN US460599AC74

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2267000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2265670.180000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0291214

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-02-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

6.5
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 305

Item C.1. Identification of investment.

a. Name of issuer (if any).	INTESA SANPAOLO SPA
b. LEI (if any) of issuer. (1)	2W8N8UU78PMDQKZENC08
c. Title of the issue or description of the investment.	INTESA SANPAOLO SPA COMPANY GUAR 144A 12/49 VAR
d. CUSIP (if any).	46115HAU1

At least one of the following other identifiers:

- ISIN	US46115HAU14
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	21000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19741192.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2537403

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ITALY
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-09-17

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 7.7

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 306

### Item C.1. Identification of investment.

a. Name of issuer (if any).

INTESA SANPAOLO SPA

b. LEI (if any) of issuer. (1)

2W8N8UU78PMDQKZENC08

c. Title of the issue or description of the investment.

INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71

d. CUSIP (if any).

46115HAW7

At least one of the following other identifiers:

- ISIN

US46115HAW79

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

7400000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7068061.970000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0908482

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

ITALY

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.71

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 307

### Item C.1. Identification of investment.

- a. Name of issuer (if any). INTESA SANPAOLO SPA
- b. LEI (if any) of issuer. (1) 2W8N8UU78PMDQKZENC08
- c. Title of the issue or description of the investment. INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 VAR
- d. CUSIP (if any). 46115HBQ9

At least one of the following other identifiers:

- ISIN US46115HBQ92

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 22000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 16229154.480000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2085989

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) ITALY

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2032-06-01

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 4.198

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 308

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

IPL PLASTICS (INTELLIGENT PACKAGING LTD/INTELLIGENT PACKAGING LTD CO-ISSUER LLC)

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

INTELLIGENT PACKAGING SR SECURED 144A 09/28 6

d. CUSIP (if any).

45827MAA5

At least one of the following other identifiers:

- ISIN

US45827MAA53

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

14300000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

12534482.820000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1611100

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-09-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	6
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 309

**Item C.1. Identification of investment.**

a. Name of issuer (if any). IQVIA INC

b. LEI (if any) of issuer. [\(1\)](#) 549300PLWY28YB00C717

c. Title of the issue or description of the investment. IQVIA INC COMPANY GUAR 144A 05/27 5

d. CUSIP (if any). 46266TAA6

At least one of the following other identifiers:

- ISIN US46266TAA60

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 5000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 4718138.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0606438
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-05-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 310

**Item C.1. Identification of investment.**

- |   |                                     |
|---|-------------------------------------|
| a. Name of issuer (if any).                             | IQVIA INC                           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300PLWY28YB00C717                |
| c. Title of the issue or description of the investment. | IQVIA INC COMPANY GUAR 144A 10/26 5 |
| d. CUSIP (if any).                                      | 449934AD0                           |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US449934AD05 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 15000000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14356290.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1845263

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-10-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 311

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	JELD-WEN INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300XWE6NM0N1HFW16
c. Title of the issue or description of the investment.	JELD WEN INC COMPANY GUAR 144A 12/25 4.625
d. CUSIP (if any).	475795AC4

At least one of the following other identifiers:

- ISIN	US475795AC41
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	961269.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0123555

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-12-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.625
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 312

*Item C.1. Identification of investment.*

a. Name of issuer (if any). JELD-WEN INC

b. LEI (if any) of issuer. [\(1\)](#) 549300XWE6NM0N1HFW16

c. Title of the issue or description of the investment.	JELD WEN INC COMPANY GUAR 144A 12/27 4.875
d. CUSIP (if any).	475795AD2

At least one of the following other identifiers:

- ISIN	US475795AD24
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5750000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5079895.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0652936

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-12-15
-------------------	------------

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 313

## Item C.1. Identification of investment.

a. Name of issuer (if any).	KAISER ALUMINUM CORPORATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	KAISER ALUMINUM CORP COMPANY GUAR 144A 03/28 4.625
d. CUSIP (if any).	483007AJ9

At least one of the following other identifiers:

- ISIN	US483007AJ91
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	11250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9837675.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1264470

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-03-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 314

### Item C.1. Identification of investment.

a. Name of issuer (if any).

KAISER ALUMINUM CORPORATION

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

KAISER ALUMINUM CORP COMPANY GUAR 144A 06/31 4.5

d. CUSIP (if any).

483007AL4

At least one of the following other identifiers:

- ISIN

US483007AL48

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3570586.650000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0458940

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-06-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 315

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). KANTAR GROUP (SUMMER BC BIDCO B LLC)
- b. LEI (if any) of issuer. [\(1\)](#) 213800CCW2O2WZ7YV169
- c. Title of the issue or description of the investment. SUMMER (BC) BIDC SR SECURED 144A 10/26 5.5
- d. CUSIP (if any). 865632AA1

At least one of the following other identifiers:

- ISIN US865632AA18

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2900000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2603861.430000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0334683

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-10-31
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 316

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	KFC HLD/PIZZA HUT/TACO COMPANY GUAR 144A 06/27 4.75
d. CUSIP (if any).	48250NAC9

At least one of the following other identifiers:

- ISIN	US48250NAC92
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6657910.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0855764

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 317

Item C.1. Identification of investment.

a. Name of issuer (if any).	KINETIK HOLDINGS LP
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300RD6AJIMYC0HY12
c. Title of the issue or description of the investment.	KINETIK HOLDINGS LP COMPANY GUAR 144A 06/30 5.875
d. CUSIP (if any).	49461MAA8

At least one of the following other identifiers:

- ISIN	US49461MAA80
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Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	12000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11263800.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1447775

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2030-06-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 318

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ABC SUPPLY CO (AMERICAN BUILDERS & CONTRACTORS SUPPLY CO INC)
- b. LEI (if any) of issuer. [\(1\)](#)

549300H5GQ4C1BEKG397
- c. Title of the issue or description of the investment.

ABC SUPPLY CO INC SR SECURED 144A 01/28 4
- d. CUSIP (if any).

024747AF4

At least one of the following other identifiers:

- ISIN

US024747AF43

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

20000000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	17750886.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2281582

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-01-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 319**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ABC SUPPLY CO (AMERICAN BUILDERS & CONTRACTORS SUPPLY CO INC)
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300H5GQ4C1BEKG397
c. Title of the issue or description of the investment.	ABC SUPPLY CO INC SR UNSECURED 144A 11/29 3.875
d. CUSIP (if any).	024747AG2

At least one of the following other identifiers:

- ISIN US024747AG26

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	15500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12932866.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1662305

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-11-15

b. Coupon.

i. Coupon category. (13) Fixed

- ii. Annualized rate.

3.875
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 320

Item C.1. Identification of investment.

a. Name of issuer (if any).	LABL INC
b. LEI (if any) of issuer. (1)	5493004FUZN8R6Y3VB98
c. Title of the issue or description of the investment.	LABL INC SR SECURED 144A 07/26 6.75
d. CUSIP (if any).	50168AAB6

At least one of the following other identifiers:

- ISIN	US50168AAB61
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	14000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13584509.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1746063

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-07-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 321

### Item C.1. Identification of investment.

a. Name of issuer (if any).

LABL INC

b. LEI (if any) of issuer. (1)

5493004FUZN8R6Y3VB98

c. Title of the issue or description of the investment.

LABL INC SR SECURED 144A 11/28 5.875

d. CUSIP (if any).

50168QAC9

At least one of the following other identifiers:

- ISIN

US50168QAC96

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

9900000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

8905981.890000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1144716

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-11-01
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.875
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 322

### Item C.1. Identification of investment.

- a. Name of issuer (if any). LAMAR MEDIA CORP
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. LAMAR MEDIA CORP COMPANY GUAR 01/29 4.875
- d. CUSIP (if any). 513075BW0

At least one of the following other identifiers:

- ISIN US513075BW03

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4533625.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0582722

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2029-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 323

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). LAMAR MEDIA CORP
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. LAMAR MEDIA CORP COMPANY GUAR 01/31 3.625
- d. CUSIP (if any). 513075BZ3

At least one of the following other identifiers:

- ISIN US513075BZ34

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4076525.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0523970

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 324

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). LAMAR MEDIA CORP
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. LAMAR MEDIA CORP COMPANY GUAR 02/28 3.75
- d. CUSIP (if any). 513075BR1

At least one of the following other identifiers:

- ISIN US513075BR18

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5565000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4943829.300000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0635447
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-02-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 325

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | LAMB WESTON HOLDINGS INC                      |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493005SMYID1D2OY946                          |
| c. Title of the issue or description of the investment. | LAMB WESTON HLD COMPANY GUAR 144A 01/30 4.125 |
| d. CUSIP (if any).                                      | 513272AD6                                     |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US513272AD65 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 5000000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4281493.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0550315

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-01-31
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 326

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	LAMB WESTON HOLDINGS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493005SMYID1D2OY946
c. Title of the issue or description of the investment.	LAMB WESTON HLD COMPANY GUAR 144A 01/32 4.375
d. CUSIP (if any).	513272AE4

At least one of the following other identifiers:

- ISIN	US513272AE49
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	3000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2516887.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0323504

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-01-31
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 327

*Item C.1. Identification of investment.*

a. Name of issuer (if any). LAMB WESTON HOLDINGS INC

b. LEI (if any) of issuer. [\(1\)](#) 5493005SMYID1D2OY946

c. Title of the issue or description of the investment.

LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875

d. CUSIP (if any).

513272AC8

At least one of the following other identifiers:

- ISIN

US513272AC82

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

8000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

7386013.600000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0949349

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-05-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

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—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 328

## Item C.1. Identification of investment.

a. Name of issuer (if any).	LAS VEGAS SANDS CORP
b. LEI (if any) of issuer. (1)	549300DUOO1KXOHPM605
c. Title of the issue or description of the investment.	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5
d. CUSIP (if any).	517834AE7

At least one of the following other identifiers:

- ISIN	US517834AE74
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13659906.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1755754

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-08-18

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 329

### Item C.1. Identification of investment.

a. Name of issuer (if any).

LAS VEGAS SANDS CORP

b. LEI (if any) of issuer. (1)

549300DUOO1KXOHPM605

c. Title of the issue or description of the investment.

LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9

d. CUSIP (if any).

517834AF4

At least one of the following other identifiers:

- ISIN

US517834AF40

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

37662000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

32189093.740000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.4137374

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-08-08

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.9

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 330

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). LEGACY LIFEPOINT HEALTH LLC
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. LEGACY LIFEPOINT HEALTH SR SECURED 144A 02/27 4.375
- d. CUSIP (if any). 53219LAS8

At least one of the following other identifiers:

- ISIN US53219LAS88

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 11250000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9688725.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1245325

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-02-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 331

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ACADEMY LTD (AKA: ACADEMY SPORTS & OUTDOORS)

b. LEI (if any) of issuer. (1) 549300BN53IR80C35Z14

c. Title of the issue or description of the investment. ACADEMY LTD SR SECURED 144A 11/27 6

d. CUSIP (if any). 00401YAA8

At least one of the following other identifiers:

- ISIN US00401YAA82

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 10000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 9463050.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1216318

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-11-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 332

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ACADIA HEALTHCARE COMPANY INC
- b. LEI (if any) of issuer. [\(1\)](#)

5493005CW985Y9D0NC11
- c. Title of the issue or description of the investment.

ACADIA HEALTHCARE CO INC COMPANY GUAR 144A 07/28 5.5
- d. CUSIP (if any).

00404AAN9

At least one of the following other identifiers:

- ISIN

US00404AAN90

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

15000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

13966640.100000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1795180

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-07-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 333

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- LEGENDS HOSPITALITY HOLDING CO LLC / LEGENDS HOSPITALITY CO-  
ISSUER INC

N/A

LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5

52473NAA6

At least one of the following other identifiers:

- ISIN

US52473NAA63

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)



a. Balance	5500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5396132.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0693583

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### *Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### *Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### *Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date.	2026-02-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 334

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	LEHMAN XS TRUST 2006-14N
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	LEHMAN XS TRUST LXS 2006 14N 1A2
d. CUSIP (if any).	52522CAC7

At least one of the following other identifiers:

- ISIN	US52522CAC73
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	9544.130000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11984.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001540

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-mortgage backed security
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input type="checkbox"/> 2 <input checked="" type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2046-09-25
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Floating
--	----------

- ii. Annualized rate.

5.9142
- c. Currently in default?

☒ Yes ☐ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 335

Item C.1. Identification of investment.

a. Name of issuer (if any).	LENDMARK FINANCIAL (LFS TOPCO LLC)
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	LFS TOPCO LLC COMPANY GUAR 144A 10/26 5.875
d. CUSIP (if any).	50203TAA4

At least one of the following other identifiers:

- ISIN	US50203TAA43
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6006459.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0772031

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-10-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 336

### Item C.1. Identification of investment.

a. Name of issuer (if any).

LEVEL 3 FINANCING INC

b. LEI (if any) of issuer. (1)

254900AE5FEFIJOWL19

c. Title of the issue or description of the investment.

LEVEL 3 FINANCING INC COMPANY GUAR 144A 01/29 3.625

d. CUSIP (if any).

527298BS1

At least one of the following other identifiers:

- ISIN

US527298BS18

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2806925.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0360784

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-01-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.625
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 337

### Item C.1. Identification of investment.

- a. Name of issuer (if any). LEVEL 3 FINANCING INC
- b. LEI (if any) of issuer. [\(1\)](#) 254900AE5FEFIJOXWL19
- c. Title of the issue or description of the investment. LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.25
- d. CUSIP (if any). 527298BR3

At least one of the following other identifiers:

- ISIN US527298BR35

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 7000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4371943.100000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0561941

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-07-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 338

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

LEVEL 3 FINANCING INC

b. LEI (if any) of issuer. [\(1\)](#)

254900AE5FEFIJOXWL19

c. Title of the issue or description of the investment.

LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/29 3.75

d. CUSIP (if any).

527298BT9

At least one of the following other identifiers:

- ISIN

US527298BT90

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

15000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

8405356.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1080369

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-07-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 339

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). LEVI STRAUSS & CO
- b. LEI (if any) of issuer. [\(1\)](#) MB0UERO0RDFKU8258G77
- c. Title of the issue or description of the investment. LEVI STRAUSS + CO SR UNSECURED 144A 03/31 3.5
- d. CUSIP (if any). 52736RBJ0

At least one of the following other identifiers:

- ISIN US52736RBJ05

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3959592.350000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0508940
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-03-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 340

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | LIFEPOINT HEALTH INC                            |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300G8ZVHRTBBBSZ90                            |
| c. Title of the issue or description of the investment. | REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B |
| d. CUSIP (if any).                                      | 75915TAD4                                       |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US75915TAD46 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 15641184.620000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15633051.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2009369

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Loan
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-11-16
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	9.0716
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 341

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	LIGHT AND WONDER INTERNATIONAL INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	RLTHESQ0RNFQJWPBJN60
c. Title of the issue or description of the investment.	LIGHT + WONDER INTL INC COMPANY GUAR 144A 09/31 7.5
d. CUSIP (if any).	531968AA3

At least one of the following other identifiers:

- ISIN	US531968AA36
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	9900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9795024.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1258988

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-09-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	7.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 342

**Item C.1. Identification of investment.**

a. Name of issuer (if any). LINDBLAD EXPEDITIONS LLC

b. LEI (if any) of issuer. [\(1\)](#) 549300MPUWOG67Y2R254

c. Title of the issue or description of the investment.	LINDBLAD EXPEDITIONS LLC SR SECURED 144A 02/27 6.75
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d. CUSIP (if any).	53523LAA8
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At least one of the following other identifiers:

- ISIN	US53523LAA89
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	14600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	13684580.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1758926

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-02-15
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

6.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 343

## Item C.1. Identification of investment.

a. Name of issuer (if any).	LIVE NATION ENTERTAINMENT INC
b. LEI (if any) of issuer. (1)	5493007B9BM9ZXJINO78
c. Title of the issue or description of the investment.	LIVE NATION ENTERTAINMEN COMPANY GUAR 144A 10/27 4.75
d. CUSIP (if any).	538034AR0

At least one of the following other identifiers:

- ISIN	US538034AR08
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3666800.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0471306

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-10-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 344

### Item C.1. Identification of investment.

a. Name of issuer (if any).

LIVE NATION ENTERTAINMENT INC

b. LEI (if any) of issuer. (1)

5493007B9BM9ZXJINO78

c. Title of the issue or description of the investment.

LIVE NATION ENTERTAINMEN COMPANY GUAR 144A 11/24 4.875

d. CUSIP (if any).

538034AK5

At least one of the following other identifiers:

- ISIN

US538034AK54

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

7000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6897345.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0886539

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2024-11-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 345

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). LIVE NATION ENTERTAINMENT INC
- b. LEI (if any) of issuer. (1) 5493007B9BM9ZXJINO78
- c. Title of the issue or description of the investment. LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6.5
- d. CUSIP (if any). 538034AV1

At least one of the following other identifiers:

- ISIN US538034AV10

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 10750000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 10610318.800000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1363780

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-05-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 346

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

MADISON IAQ LLC

b. LEI (if any) of issuer. (1)

549300IXDNBXNHUPBU73

c. Title of the issue or description of the investment.

MADISON IAQ LLC SR SECURED 144A 06/28 4.125

d. CUSIP (if any).

55760LAA5

At least one of the following other identifiers:

- ISIN

US55760LAA52

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

15000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

12962418.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1666104

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-06-30

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 347

Item C.1. Identification of investment.

a. Name of issuer (if any).	MARRIOTT OWNERSHIP RESORTS INC
b. LEI (if any) of issuer. (1)	BW4532OH033VURR0IT68
c. Title of the issue or description of the investment.	MARRIOTT OWNERSHIP RESOR COMPANY GUAR 01/28 4.75
d. CUSIP (if any).	57164PAF3

At least one of the following other identifiers:

- ISIN	US57164PAF36
--------	--------------

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7886385.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1013664

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 348

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- MARRIOTT OWNERSHIP RESORTS INC

BW4532OH033VURR0IT68

MARRIOTT OWNERSHIP RESOR COMPANY GUAR 144A 06/29 4.5

57164PAH9

At least one of the following other identifiers:

- ISIN
- US57164PAH91

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 8000000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6711440.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0862644

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-06-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 349**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). MASONITE INTERNATIONAL CORP (AKA: MASONITE INC)

b. LEI (if any) of issuer. [\(1\)](#) 549300H0H07ZFT4JYM32

c. Title of the issue or description of the investment. MASONITE INTERNATIONAL C COMPANY GUAR 144A 02/28 5.375

d. CUSIP (if any). 575385AD1

At least one of the following other identifiers:

- ISIN	US575385AD19
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6519170.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0837931

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-02-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

- ii. Annualized rate.

5.375
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 350

Item C.1. Identification of investment.

a. Name of issuer (if any).	MAUSER PACKAGING SOLUTIONS HOLDING COMPANY
b. LEI (if any) of issuer. (1)	549300DNGHXL0OMHW304
c. Title of the issue or description of the investment.	MAUSER PACKAGING SOLUT SR SECURED 144A 08/26 7.875
d. CUSIP (if any).	57763RAB3

At least one of the following other identifiers:

- ISIN	US57763RAB33
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19317618.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2482959

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-08-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 351

### Item C.1. Identification of investment.

a. Name of issuer (if any).

MCAFEE CORP

b. LEI (if any) of issuer. (1)

2549009UKR8UEZYVCR93

c. Title of the issue or description of the investment.

MCAFEE CORP SR UNSECURED 144A 02/30 7.375

d. CUSIP (if any).

579063AB4

At least one of the following other identifiers:

- ISIN

US579063AB46

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5750000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4820586.680000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0619606

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-02-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7.375
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 352

### Item C.1. Identification of investment.

- a. Name of issuer (if any). MCAFEE CORP
- b. LEI (if any) of issuer. [\(1\)](#) 2549009UKR8UEZYVCR93
- c. Title of the issue or description of the investment. MCAFEE LLC 2022 USD TERM LOAN B
- d. CUSIP (if any). 57906HAD9

At least one of the following other identifiers:

- ISIN US57906HAD98

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 9875000.120000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9662045.740000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1241896

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Loan
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 9.1646

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 353**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

MEDLINE (MEDLINE BORROWER LP)
- b. LEI (if any) of issuer. (1)

254900QT3R363TVK6F09
- c. Title of the issue or description of the investment.

MEDLINE BORROWER LP SR SECURED 144A 04/29 3.875
- d. CUSIP (if any).

62482BAA0

At least one of the following other identifiers:

- ISIN

US62482BAA08

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance

40000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

33852504.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.4351178

**Item C.3. Payoff profile.**

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-04-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 354

**Item C.1. Identification of investment.**

a. Name of issuer (if any). MEDLINE INDUSTRIES (MEDLINE BORROWER LP/MEDLINE CO-ISSUER)

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. MEDLINE BORROWER LP SR UNSECURED 144A 10/29 5.25

d. CUSIP (if any). 62482BAB8

At least one of the following other identifiers:

- ISIN US62482BAB80

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 50000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 43275310.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.5562323
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-10-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.25
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 355

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | ACUSHNET COMPANY                          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300H805O14KEFES79                      |
| c. Title of the issue or description of the investment. | ACUSHNET CO SR UNSECURED 144A 10/28 7.375 |
| d. CUSIP (if any).                                      | 005095AA2                                 |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US005095AA29 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 1625000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1637187.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0210433

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-10-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 356

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	MEG ENERGY CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493002WXPTG5ZC1T326
c. Title of the issue or description of the investment.	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125
d. CUSIP (if any).	552704AE8

At least one of the following other identifiers:

- ISIN	US552704AE86
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10146810.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1304204

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-02-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	7.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 357**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). MEG ENERGY CORP

b. LEI (if any) of issuer. [\(1\)](#) 5493002WXPTG5ZC1T326

c. Title of the issue or description of the investment.	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875
d. CUSIP (if any).	552704AF5

At least one of the following other identifiers:

- ISIN	US552704AF51
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4674950.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0600887

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-02-01
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 358

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MERLIN ENTERTAINMENTS (MOTION BONDCO DAC)
b. LEI (if any) of issuer. (1)	635400KFD3IETNQLA755
c. Title of the issue or description of the investment.	MOTION BONDCO DAC COMPANY GUAR 144A 11/27 6.625
d. CUSIP (if any).	61978XAA5

At least one of the following other identifiers:

- ISIN	US61978XAA54
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8335035.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1071330

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	IRELAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-11-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 359

### Item C.1. Identification of investment.

a. Name of issuer (if any).

MERLIN ENTERTAINMENTS LIMITED

b. LEI (if any) of issuer. (1)

549300ZTI0VEFO6WV007

c. Title of the issue or description of the investment.

MERLIN ENTERTAINMENTS SECURED 144A 06/26 5.75

d. CUSIP (if any).

59010QAB2

At least one of the following other identifiers:

- ISIN

US59010QAB23

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

6000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5748782.700000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0738911

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-06-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 360

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ADAPTHEALTH LLC
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. ADAPTHEALTH LLC COMPANY GUAR 144A 03/30 5.125
- d. CUSIP (if any). 00653VAE1

At least one of the following other identifiers:

- ISIN US00653VAE11

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 7000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5430441.870000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0697993

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-03-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 361

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ADAPTHEALTH LLC

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125

d. CUSIP (if any).

00653VAA9

At least one of the following other identifiers:

- ISIN

US00653VAA98

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

7000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6050589.020000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0777703

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-08-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 362

Item C.1. Identification of investment.

a. Name of issuer (if any).	ADAPTHEALTH LLC
b. LEI (if any) of issuer. (1).	N/A
c. Title of the issue or description of the investment.	ADAPTHEALTH LLC COMPANY GUAR 144A 08/29 4.625
d. CUSIP (if any).	00653VAC5

At least one of the following other identifiers:

- ISIN	US00653VAC54
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Item C.2. Amount of each investment.

Balance. (2).

a. Balance	6000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	4611993.420000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0592795

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-08-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 363

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- ADIENT GLOBAL HOLDINGS LTD

213800VA38VCKE6M8790

ADIENT GLOBAL HOLDINGS COMPANY GUAR 144A 08/26 4.875

00687YAA3

At least one of the following other identifiers:

- ISIN
- US00687YAA38

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 15000000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	14164429.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1820602

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	JERSEY
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-08-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 364

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	MGM RESORTS INTERNATIONAL
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930066VBP7DZEGGJ87
c. Title of the issue or description of the investment.	MGM RESORTS INTL COMPANY GUAR 06/25 5.75
d. CUSIP (if any).	552953CE9

At least one of the following other identifiers:

- ISIN	US552953CE90
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5727000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5599475.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0719720

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-06-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

- ii. Annualized rate.

5.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 365

Item C.1. Identification of investment.

a. Name of issuer (if any).	MGM RESORTS INTERNATIONAL
b. LEI (if any) of issuer. (1)	54930066VBP7DZEGGJ87
c. Title of the issue or description of the investment.	MGM RESORTS INTL COMPANY GUAR 09/26 4.625
d. CUSIP (if any).	552953CD1

At least one of the following other identifiers:

- ISIN	US552953CD18
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9349527.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1201727

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-09-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 366

### Item C.1. Identification of investment.

a. Name of issuer (if any).

MICHAELS COS INC

b. LEI (if any) of issuer. (1)

549300H9LWMBP7HYLR98

c. Title of the issue or description of the investment.

MICHAELS COS INC/THE SR SECURED 144A 05/28 5.25

d. CUSIP (if any).

55916AAA2

At least one of the following other identifiers:

- ISIN

US55916AAA25

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7997850.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1027991

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-05-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.25
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 367

### Item C.1. Identification of investment.

- a. Name of issuer (if any). MIDCAP FINANCIAL ISSUER TRUST
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5
- d. CUSIP (if any). 59567LAA2

At least one of the following other identifiers:

- ISIN US59567LAA26

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 5750000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4970463.190000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0638871

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2028-05-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 368**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

MIDCAP FINANCIAL ISSUER TRUST
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

MIDCAP FINANCIAL SR UNSECURED 144A 01/30 5.625
- d. CUSIP (if any).

59590AAA7

At least one of the following other identifiers:

- ISIN

US59590AAA79

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance

5000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

3883248.550000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0499127

**Item C.3. Payoff profile.**

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 369

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). MIDWEST GAMING BORROWER LLC / MIDWEST GAMING FINANCE CORP
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. MIDWEST GMNG BOR/MWG FIN SR SECURED 144A 05/29 4.875
- d. CUSIP (if any). 59833DAB6

At least one of the following other identifiers:

- ISIN US59833DAB64

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 15000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 12788400.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1643737
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-05-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 370

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | ADT INC (PRIME SECURITY SERVICES BORROWER LLC/PRIME FINANCE INC) |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25                 |
| d. CUSIP (if any).                                      | 74166MAE6  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US74166MAE66 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 14000000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12982459.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1668680

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-01-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 371

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ADT INC (PRIME SECURITY SERVICES BORROWER LLC/PRIME FINANCE INC)
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25
d. CUSIP (if any).	74166MAB2

At least one of the following other identifiers:

- ISIN	US74166MAB28
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	6400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6362721.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0817822

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2024-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 372

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ADT INC (PRIME SECURITY SERVICES BORROWER LLC/PRIME FINANCE INC)

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75
---	---

d. CUSIP (if any).	74166MAC0
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At least one of the following other identifiers:

- ISIN	US74166MAC01
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	8000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7769826.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0998682

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-04-15
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 373

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ADT INC (PRIME SECURITY SERVICES BORROWER LLC/PRIME FINANCE INC)
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	PRIME SECSRVC BRW/FINANC SR SECURED 144A 08/27 3.375
d. CUSIP (if any).	74166MAF3

At least one of the following other identifiers:

- ISIN	US74166MAF32
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	14000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	12279363.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1578308

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-08-31

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 374

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ADVANTAGE SALES & MARKETING INC

b. LEI (if any) of issuer. (1)

549300T4O24KQDED1182

c. Title of the issue or description of the investment.

ADVANTAGE SALES + MARKET SR SECURED 144A 11/28 6.5

d. CUSIP (if any).

00775PAA5

At least one of the following other identifiers:

- ISIN

US00775PAA57

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

20000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

17244796.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2216532

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-11-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 375

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). MORGAN STANLEY MTGE LN TR 2007-7AX
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. MORGAN STANLEY MORTGAGE LOAN T MSM 2007 7AX 2A3
- d. CUSIP (if any). 61754HAD4

At least one of the following other identifiers:

- ISIN US61754HAD44

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 234478.630000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 67153.880000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0008632

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) ABS-mortgage backed security
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-04-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.1542
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 376

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

MORTON (SCIH SALT HOLDINGS INC)

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

SCIH SALT HOLDINGS INC SR SECURED 144A 05/28 4.875

d. CUSIP (if any).

78433BAA6

At least one of the following other identifiers:

- ISIN

US78433BAA61

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

18000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

15904652.400000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2044279

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-05-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 377

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

MORTON (SCIH SALT HOLDINGS INC)
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

SCIH SALT HOLDINGS INC SR UNSECURED 144A 05/29 6.625
- d. CUSIP (if any).

78433BAB4

At least one of the following other identifiers:

- ISIN

US78433BAB45

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

7000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

6006959.700000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0772095

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-05-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 378

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- MULTIPLAN INC (MPH ACQUISITION HOLDINGS LLC)

5493002WXOPRPTXWTU06

MPH ACQUISITION HOLDINGS SR SECURED 144A 09/28 5.5

553283AD4

At least one of the following other identifiers:

- ISIN
- US553283AD43

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 22950000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19519023.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2508847

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-09-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	5.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 379**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	MURPHY OIL USA INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	N32S6DTR2ZZ5222WHV58
c. Title of the issue or description of the investment.	MURPHY OIL USA INC COMPANY GUAR 144A 02/31 3.75
d. CUSIP (if any).	626738AF5

At least one of the following other identifiers:

- ISIN	US626738AF53
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2534138.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0325721

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-02-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

3.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 380

Item C.1. Identification of investment.

a. Name of issuer (if any).	NABORS INDUSTRIES INC
b. LEI (if any) of issuer. (1)	549300VFQWRKICUFNU92
c. Title of the issue or description of the investment.	NABORS INDUSTRIES INC COMPANY GUAR 144A 05/27 7.375
d. CUSIP (if any).	62957HAJ4

At least one of the following other identifiers:

- ISIN	US62957HAJ41
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6750000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6536003.670000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0840095

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-05-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 381

### Item C.1. Identification of investment.

a. Name of issuer (if any).

NATIONSTAR MORTGAGE HOLDINGS INC

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28 5.5

d. CUSIP (if any).

63861CAC3

At least one of the following other identifiers:

- ISIN

US63861CAC38

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

8000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7065445.040000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0908146

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-08-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 382

### Item C.1. Identification of investment.

- a. Name of issuer (if any). NATIONSTAR MORTGAGE HOLDINGS INC
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31 5.75
- d. CUSIP (if any). 63861CAE9

At least one of the following other identifiers:

- ISIN US63861CAE93

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4143010.300000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0532515

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2031-11-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 383**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

NATIONSTAR MORTGAGE HOLDINGS INC
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30 5.125
- d. CUSIP (if any).

63861CAD1

At least one of the following other identifiers:

- ISIN

US63861CAD11

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

5000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

4066207.650000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0522644

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-12-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 384

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). NCL CORPORATION LTD
- b. LEI (if any) of issuer. [\(1\)](#) UNZWILHE4KMRP9K2L524
- c. Title of the issue or description of the investment. NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875
- d. CUSIP (if any). 62886HBA8

At least one of the following other identifiers:

- ISIN US62886HBA86

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 7000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6470821.700000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0831717
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	BERMUDA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-03-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 385

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | NCL CORPORATION LTD                             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | UNZWILHE4KMRP9K2L524                            |
| c. Title of the issue or description of the investment. | NCL CORPORATION LTD SR SECURED 144A 02/27 5.875 |
| d. CUSIP (if any).                                      | 62886HBE0                                       |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US62886HBE09 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 3500000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3331661.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0428230

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BERMUDA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-02-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	



- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument.

(16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional.

(17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 386

Item C.1. Identification of investment.

- a. Name of issuer (if any).

NCL CORPORATION LTD
- b. LEI (if any) of issuer.

(1) UNZWILHE4KMRP9K2L524
- c. Title of the issue or description of the investment.

NCL CORPORATION LTD SR SECURED 144A 02/28 8.375
- d. CUSIP (if any).

62886HBL4

At least one of the following other identifiers:

- ISIN

US62886HBL42

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10152670.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1304957

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	BERMUDA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-02-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	8.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 387**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NCL FINANCE LTD

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125
d. CUSIP (if any).	62888HAA7
At least one of the following other identifiers:	
- ISIN	US62888HAA77

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	12957000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11449647.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1471662

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	BERMUDA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-03-15
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

6.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 388

## Item C.1. Identification of investment.

a. Name of issuer (if any).	NCR CORPORATION
b. LEI (if any) of issuer. (1)	549300YKTY8JX1DV2R67
c. Title of the issue or description of the investment.	NCR CORP COMPANY GUAR 144A 04/29 5.125
d. CUSIP (if any).	62886EBA5

At least one of the following other identifiers:

- ISIN	US62886EBA55
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4410468.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0566893

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-04-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 389

### Item C.1. Identification of investment.

a. Name of issuer (if any).

NCR CORPORATION

b. LEI (if any) of issuer. (1)

549300YKTY8JX1DV2R67

c. Title of the issue or description of the investment.

NCR CORP COMPANY GUAR 144A 09/27 5.75

d. CUSIP (if any).

62886EAU2

At least one of the following other identifiers:

- ISIN

US62886EAU29

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

6000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6050244.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0777658

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-09-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 390

Item C.1. Identification of investment.

- a. Name of issuer (if any).

NCR CORPORATION
- b. LEI (if any) of issuer. (1)

549300YKTY8JX1DV2R67
- c. Title of the issue or description of the investment.

NCR CORP COMPANY GUAR 144A 10/28 5
- d. CUSIP (if any).

62886EAY4

At least one of the following other identifiers:

- ISIN

US62886EAY41

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

7000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

6272187.600000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0806186

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 391

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NCR CORPORATION  
b. LEI (if any) of issuer. (1) 549300YKTY8JX1DV2R67  
c. Title of the issue or description of the investment. NCR CORP COMPANY GUAR 144A 10/30 5.25  
d. CUSIP (if any). 62886EAZ1

At least one of the following other identifiers:

- ISIN US62886EAZ16

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 8500000.000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 7333572.200000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.0942609

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-10-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 392

Item C.1. Identification of investment.

a. Name of issuer (if any).	NESCO HOLDINGS II INC
b. LEI (if any) of issuer. (1).	254900FAHT0HW9T6L409
c. Title of the issue or description of the investment.	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5
d. CUSIP (if any).	64083YAA9

At least one of the following other identifiers:

- ISIN	US64083YAA91
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Item C.2. Amount of each investment.

Balance. (2).

a. Balance	6250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	5491912.810000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0705894

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-04-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 393

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- NEWELL BRANDS INC

549300LWGYFM1TVO1Z12

NEWELL BRANDS INC SR UNSECURED 04/36 5.875

651229AX4

At least one of the following other identifiers:

- ISIN
- US651229AX48

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 6631000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5462998.420000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0702178

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-04-01
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b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	6.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 394

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	NEWELL BRANDS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300LWGYFM1TVO1Z12
c. Title of the issue or description of the investment.	NEWELL BRANDS INC SR UNSECURED 09/27 6.375
d. CUSIP (if any).	651229BC9

At least one of the following other identifiers:

- ISIN	US651229BC91
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	6500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6221200.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0799632

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-09-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.

6.375

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 395

Item C.1. Identification of investment.

a. Name of issuer (if any).	NEXI SPA
b. LEI (if any) of issuer. (1)	5493000P70CQRQG8SN85
c. Title of the issue or description of the investment.	NEXI SPA SR UNSECURED REGS 04/26 1.625
d. CUSIP (if any).	ACI1X5NT7

At least one of the following other identifiers:

- ISIN	XS2332589972
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4833668.130000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0621288

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ITALY
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-04-30

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 396

### Item C.1. Identification of investment.

a. Name of issuer (if any).

NEXI SPA

b. LEI (if any) of issuer. (1)

5493000P70CQRQG8SN85

c. Title of the issue or description of the investment.

NEXI SPA SR UNSECURED REGS 04/29 2.125

d. CUSIP (if any).

ACI1X59N6

At least one of the following other identifiers:

- ISIN

XS2332590475

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

4403488.930000

f. Exchange rate.

0.945900

g. Percentage value compared to net assets of the Fund.

0.0565995

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

ITALY

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-04-30
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.125
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 397

### Item C.1. Identification of investment.

- a. Name of issuer (if any). NEXSTAR MEDIA INC
- b. LEI (if any) of issuer. [\(1\)](#) 5493006PK6I4I2OOT688
- c. Title of the issue or description of the investment. NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625
- d. CUSIP (if any). 65343HAA9

At least one of the following other identifiers:

- ISIN US65343HAA95

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 8911706.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1145452

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 398

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). NEXSTAR MEDIA INC
- b. LEI (if any) of issuer. [\(1\)](#) 5493006PK6I4I2OOT688
- c. Title of the issue or description of the investment. NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75
- d. CUSIP (if any). 65336YAN3

At least one of the following other identifiers:

- ISIN US65336YAN31

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 8289143.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1065432

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2028-11-01

Fixed

4.75

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 399

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NEXTERA ENERGY OPERATING PARTNERS LP

b. LEI (if any) of issuer. [\(1\)](#) 549300KJEC5IUVJWR786

c. Title of the issue or description of the investment. NEXTERA ENERGY OPERATING COMPANY GUAR 144A 07/24 4.25

d. CUSIP (if any). 65342QAK8

At least one of the following other identifiers:

- ISIN US65342QAK85

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 4250000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 4163631.930000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0535166
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2024-07-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.25
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 400

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | NEXTERA ENERGY OPERATING PARTNERS LP                  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300KJEC5IUVJWR786                                  |
| c. Title of the issue or description of the investment. | NEXTERA ENERGY OPERATING COMPANY GUAR 144A 09/24 4.25 |
| d. CUSIP (if any).                                      | 65342QAC6   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US65342QAC69 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 91000.000000     |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	87460.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011242

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-09-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 401

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	NEXTERA ENERGY OPERATING PARTNERS LP
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300KJEC5IUVDJWR786
c. Title of the issue or description of the investment.	NEXTERA ENERGY OPERATING COMPANY GUAR 144A 09/27 4.5
d. CUSIP (if any).	65342QAB8

At least one of the following other identifiers:

- ISIN	US65342QAB86
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	11500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10437421.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1341557

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-09-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 402

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

NGL ENERGY OPERATING LLC / NGL ENERGY FINANCE CORP

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

NGL ENRGY OP/FIN CORP SR SECURED 144A 02/26 7.5

d. CUSIP (if any).

62922LAA6

At least one of the following other identifiers:

- ISIN

US62922LAA61

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

23000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

22767879.400000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2926433

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2026-02-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

7.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

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—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 403

## Item C.1. Identification of investment.

a. Name of issuer (if any).	NOBLE FINANCE II LLC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8
d. CUSIP (if any).	65505PAA5

At least one of the following other identifiers:

- ISIN	US65505PAA57
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	22614000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	22930437.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2947327

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-04-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 8

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 404

Item C.1. Identification of investment.

a. Name of issuer (if any).AIR CANADA

b. LEI (if any) of issuer. (1)4B4HI3CGXMBDC0G6BM51

c. Title of the issue or description of the investment.AIR CANADA SR SECURED 144A 08/26 3.875

d. CUSIP (if any).008911BK4

At least one of the following other identifiers:

- ISINUS008911BK48

Item C.2. Amount of each investment.

Balance. (2)

a. Balance10000000.000000

b. UnitsPrincipal amount

c. Description of other units.

d. Currency. (3)United States Dollar

e. Value. (4)9085281.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.0.1167762

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)Debt

b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2026-08-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 405

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). AIR CANADA
- b. LEI (if any) of issuer. [\(1\)](#) 4B4HI3CGXMBDC0G6BM51
- c. Title of the issue or description of the investment. AIR CANADA SR SECURED 144A 08/29 4.625
- d. CUSIP (if any). 008911BJ7

At least one of the following other identifiers:

- ISIN CA008911BJ76

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 7150000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 4648855.510000
- f. Exchange rate. 1.358200
- g. Percentage value compared to net assets of the Fund. 0.0597533

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-08-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.625
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 406

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NORTHRIVER MIDSTREAM FINANCE LP

b. LEI (if any) of issuer. (1) 549300SOLNLY3BL6GF18

c. Title of the issue or description of the investment. NORTHRIVER MIDSTREAM FIN SR SECURED 144A 02/26 5.625

d. CUSIP (if any). 66679NAA8

At least one of the following other identifiers:

- ISIN US66679NAA81

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 15300000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 14595817.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1876050

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) CANADA (FEDERAL LEVEL)  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-02-15  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 5.625  
c. Currently in default? ☐ Yes ☒ No  
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No  
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No  
f. For convertible securities, also provide:  
i. Mandatory convertible? ☐ Yes ☐ No  
ii. Contingent convertible? ☐ Yes ☐ No  
iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 407

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

NOVASTAR HOME EQUITY LOAN 2007-1
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

NOVASTAR HOME EQUITY LOAN NHEL 2007 1 A2A1
- d. CUSIP (if any).

669971AB9

At least one of the following other identifiers:

- ISIN

US669971AB95

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

54822.890000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

18380.730000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0002363

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

ABS-mortgage backed security

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2037-03-25

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

5.5342

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 408

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- NOVELIS CORPORATION

549300G5F3W3B52WYL23

NOVELIS CORP COMPANY GUAR 144A 01/30 4.75

670001AE6

At least one of the following other identifiers:

- ISIN
- US670001AE60

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 25000000.000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21669742.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2785286

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-01-30
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference  
Instrument Record

Name of issuer

Title of issue

Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency  
Record

Conversion ratio per 1000 units

ISO Currency Code

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 409**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

NOVELIS CORPORATION

b. LEI (if any) of issuer. [\(1\)](#)

549300G5F3W3B52WYL23

c. Title of the issue or description of the investment.

NOVELIS CORP COMPANY GUAR 144A 08/31 3.875

d. CUSIP (if any).

670001AH9

At least one of the following other identifiers:

- ISIN	US670001AH91
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	17000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	13598544.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1747867

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-08-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

- ii. Annualized rate.

3.875
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 410

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	NOVELIS CORPORATION
b. LEI (if any) of issuer. (1)	549300G5F3W3B52WYL23
c. Title of the issue or description of the investment.	NOVELIS CORP COMPANY GUAR 144A 11/26 3.25
d. CUSIP (if any).	670001AG1

At least one of the following other identifiers:

- ISIN	US670001AG19
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13415046.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1724282

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-11-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 411

### Item C.1. Identification of investment.

a. Name of issuer (if any).

NOVOLEX (CLYDESDALE ACQUISITION HOLDINGS INC)

b. LEI (if any) of issuer. (1)

254900QKSDYFR3K5YD98

c. Title of the issue or description of the investment.

CLYDESDALE ACQUISITION COMPANY GUAR 144A 04/30 8.75

d. CUSIP (if any).

18972EAB1

At least one of the following other identifiers:

- ISIN

US18972EAB11

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

17250000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14820152.930000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1904885

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-04-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	8.75
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 412

### Item C.1. Identification of investment.

- a. Name of issuer (if any). NOVOLEX (CLYDESDALE ACQUISITION HOLDINGS INC)
- b. LEI (if any) of issuer. (1) 254900QKSDYFR3K5YD98
- c. Title of the issue or description of the investment. CLYDESDALE ACQUISITION SR SECURED 144A 04/29 6.625
- d. CUSIP (if any). 18972EAA3

At least one of the following other identifiers:

- ISIN US18972EAA38

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9307676.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1196347

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2029-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 413

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). NRG ENERGY INC
- b. LEI (if any) of issuer. [\(1\)](#) 5E2UPK5SW04M13XY7I38
- c. Title of the issue or description of the investment. NRG ENERGY INC COMPANY GUAR 01/27 6.625
- d. CUSIP (if any). 629377CC4

At least one of the following other identifiers:

- ISIN US629377CC47

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 4460000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4373285.110000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0562113

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 414

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). NRG ENERGY INC
- b. LEI (if any) of issuer. [\(1\)](#) 5E2UPK5SW04M13XY7I38
- c. Title of the issue or description of the investment. NRG ENERGY INC COMPANY GUAR 144A 02/29 3.375
- d. CUSIP (if any). 629377CQ3

At least one of the following other identifiers:

- ISIN US629377CQ33

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 8750000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7090411.130000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0911355
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-02-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.375
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 415

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | NRG ENERGY INC                              |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5E2UPK5SW04M13XY7I38                        |
| c. Title of the issue or description of the investment. | NRG ENERGY INC COMPANY GUAR 144A 06/29 5.25 |
| d. CUSIP (if any).                                      | 629377CH3                                   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US629377CH34 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 5500000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4861001.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0624801

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-06-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 416

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	NSG HOLDINGS LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	NSG HOLDINGS LLC/NSG HLD SR SECURED 144A 12/25 7.75
d. CUSIP (if any).	62940QAA3

At least one of the following other identifiers:

- ISIN	US62940QAA31
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	3799728.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3800412.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0488480

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-12-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	7.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 417

Item C.1. Identification of investment.

a. Name of issuer (if any). NUSTAR LOGISTICS LP

b. LEI (if any) of issuer. [\(1\)](#) N62BF2PKP51FIIOIUN20

c. Title of the issue or description of the investment.	NUSTAR LOGISTICS LP COMPANY GUAR 10/25 5.75
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d. CUSIP (if any).	67059TAG0
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At least one of the following other identifiers:

- ISIN	US67059TAG04
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6814955.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0875949

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-10-01
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 418

## Item C.1. Identification of investment.

a. Name of issuer (if any).	NUSTAR LOGISTICS LP
b. LEI (if any) of issuer. (1)	N62BF2PKP51FIIOIUN20
c. Title of the issue or description of the investment.	NUSTAR LOGISTICS LP COMPANY GUAR 10/30 6.375
d. CUSIP (if any).	67059TAH8

At least one of the following other identifiers:

- ISIN	US67059TAH86
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7112475.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0914191

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-10-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 419

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ON SEMICONDUCTOR CORPORATION

b. LEI (if any) of issuer. (1)

ZV20P4CNJVT8V1ZGJ064

c. Title of the issue or description of the investment.

ON SEMICONDUCTOR CORP COMPANY GUAR 144A 09/28 3.875

d. CUSIP (if any).

682189AQ8

At least one of the following other identifiers:

- ISIN

US682189AQ81

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

8864600.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1139397

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-09-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 420

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ONEMAIN FINANCE CORPORATION (AKA: SPRINGLEAF FINANCE CORPORATION)
- b. LEI (if any) of issuer. (1)

5493008I795YYBFWFU90
- c. Title of the issue or description of the investment.

ONEMAIN FINANCE CORP COMPANY GUAR 01/27 3.5
- d. CUSIP (if any).

682691AB6

At least one of the following other identifiers:

- ISIN

US682691AB63

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

8500000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

7286667.500000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0936580

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-01-15

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

Fixed

3.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 421

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ONEMAIN FINANCE CORPORATION (AKA: SPRINGLEAF FINANCE CORPORATION)

b. LEI (if any) of issuer. (1) 5493008I795YYBFWFU90

c. Title of the issue or description of the investment. ONEMAIN FINANCE CORP COMPANY GUAR 01/28 6.625

d. CUSIP (if any). 85172FAQ2

At least one of the following other identifiers:

- ISIN US85172FAQ28

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 5000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 4619175.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0593718

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 422**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ONEMAIN FINANCE CORPORATION (AKA: SPRINGLEAF FINANCE CORPORATION)
- b. LEI (if any) of issuer. [\(1\)](#)

5493008I795YYBFWFU90
- c. Title of the issue or description of the investment.

ONEMAIN FINANCE CORP COMPANY GUAR 01/29 9
- d. CUSIP (if any).

682695AA9

At least one of the following other identifiers:

- ISIN

US682695AA94

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

9850000.000000
- b. Units

Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9827936.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1263218

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-01-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	9
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 423

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ONEMAIN FINANCE CORPORATION (AKA: SPRINGLEAF FINANCE CORPORATION)
- b. LEI (if any) of issuer. [\(1\)](#) 5493008I795YYBFWFU90
- c. Title of the issue or description of the investment. ONEMAIN FINANCE CORP COMPANY GUAR 03/24 6.125
- d. CUSIP (if any). 85172FAP4

At least one of the following other identifiers:

- ISIN US85172FAP45

**Item C.2. Amount of each investment.**



Balance. (2)

a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1995556.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0256496

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2024-03-15
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b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.	6.125
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 424

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ONEMAIN FINANCE CORPORATION (AKA: SPRINGLEAF FINANCE CORPORATION)

b. LEI (if any) of issuer. [\(1\)](#)

5493008I795YYBFWFU90

c. Title of the issue or description of the investment.

ONEMAIN FINANCE CORP COMPANY GUAR 03/25 6.875

d. CUSIP (if any).

85172FAM1

At least one of the following other identifiers:

- ISIN

US85172FAM14

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

9930229.700000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1276366

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2025-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 425

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ONEMAIN FINANCE CORPORATION (AKA: SPRINGLEAF FINANCE CORPORATION)
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493008I795YYBFWFU90
c. Title of the issue or description of the investment.	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125
d. CUSIP (if any).	85172FAN9

At least one of the following other identifiers:

- ISIN	US85172FAN96
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9803965.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1260137

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 426

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ONEMAIN FINANCE CORPORATION (AKA: SPRINGLEAF FINANCE CORPORATION)

b. LEI (if any) of issuer. (1)

5493008I795YYBFWFU90

c. Title of the issue or description of the investment.

ONEMAIN FINANCE CORP COMPANY GUAR 09/30 4

d. CUSIP (if any).

682691AA8

At least one of the following other identifiers:

- ISIN

US682691AA80

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

8500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6388430.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0821127

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-09-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A



**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 427

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ONEMAIN FINANCE CORPORATION (AKA: SPRINGLEAF FINANCE CORPORATION)

b. LEI (if any) of issuer. [\(1\)](#) 5493008I795YYBFWFU90

c. Title of the issue or description of the investment. ONEMAIN FINANCE CORP COMPANY GUAR 11/29 5.375

d. CUSIP (if any). 85172FAR0

At least one of the following other identifiers:

- ISIN US85172FAR01

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 7000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 5870900.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0754607

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-11-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 428

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

OPEN TEXT CORPORATION

b. LEI (if any) of issuer. (1)

549300HP7ONDQODZJV16

c. Title of the issue or description of the investment.

OPEN TEXT CORP COMPANY GUAR 144A 12/29 3.875

d. CUSIP (if any).

683715AD8

At least one of the following other identifiers:

- ISIN

US683715AD87

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

7250000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5967609.130000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0767037

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-12-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 429**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

OPEN TEXT HOLDINGS INC
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 12/31 4.125
- d. CUSIP (if any).

683720AC0

At least one of the following other identifiers:

- ISIN

US683720AC08

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

7500000.000000
- b. Units

Principal amount
- c. Description of other units.

d. Currency. (3)	United States Dollar
e. Value. (4)	5992120.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0770188

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-12-01
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b. Coupon.	
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i. Coupon category. (13)	Fixed
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ii. Annualized rate.	4.125
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 430

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

OPTION CARE HEALTH INC

b. LEI (if any) of issuer. [\(1\)](#)

549300DI3Q5ACSYJRI17

c. Title of the issue or description of the investment.

OPTION CARE HEALTH INC COMPANY GUAR 144A 10/29 4.375

d. CUSIP (if any).

68404LAA0

At least one of the following other identifiers:

- ISIN

US68404LAA08

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	12000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10379100.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1334061

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-10-31
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	4.375
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 431

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/26 7.5
d. CUSIP (if any).	013092AA9
At least one of the following other identifiers:	
- ISIN	US013092AA91

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3079000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3125133.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0401684

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-03-15
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

7.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—

—

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—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 432

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/29 3.5
d. CUSIP (if any).	013092AG6

At least one of the following other identifiers:

- ISIN	US013092AG61
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	5900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5035475.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0647227

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-03-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 433

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ALBION FINANCING 1 SARL / AGGREKO HOLDINGS INC

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

ALBION FINANCING 1SARL / SR SECURED 144A 10/26 6.125

d. CUSIP (if any).

013304AA8

At least one of the following other identifiers:

- ISIN

US013304AA87

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12675000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

11985860.250000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1540583

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

LUXEMBOURG

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-10-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 434

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. ORGANON + CO/ORG SR SECURED 144A 04/28 4.125
- d. CUSIP (if any). 68622TAA9

At least one of the following other identifiers:

- ISIN US68622TAA97

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 25000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 21746592.500000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2795164

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate



Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-04-30

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 435

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

ORGANON + CO/ORG SR UNSECURED 144A 04/31 5.125

d. CUSIP (if any).

68622TAB7

At least one of the following other identifiers:

- ISIN

US68622TAB70

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

43600000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

34999581.720000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.4498615

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-04-30

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 436

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

OWENS & MINOR INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300LMT5KQXCEZ733
- c. Title of the issue or description of the investment.

OWENS + MINOR INC COMPANY GUAR 144A 04/30 6.625
- d. CUSIP (if any).

690732AG7

At least one of the following other identifiers:

- ISIN

US690732AG70

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

8886800.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1142251

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2030-04-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 437

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- OWENS-BROCKWAY GLASS CONTAINER INC

V2UQUCDZJ9WY98W8QU33

OWENS BROCKWAY COMPANY GUAR 144A 05/31 7.25

69073TAU7

At least one of the following other identifiers:

- ISIN
- US69073TAU79

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 11600000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11353500.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1459304

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-05-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. (13)	Fixed
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ii. Annualized rate.	7.25
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 438

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

OXFORD FINANCE LLC / OXFORD FINANCE CO-ISSUER II INC

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

OXFORD FIN LLC/CO ISS II SR UNSECURED 144A 02/27 6.375

d. CUSIP (if any).

69145LAC8



At least one of the following other identifiers:

- ISIN	US69145LAC81
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	11664000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10852829.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1394951

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-02-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

- ii. Annualized rate.

6.375
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 439**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	PACTIV CORPORATION
b. LEI (if any) of issuer. (1)	549300O4WTC6DL4JIE57
c. Title of the issue or description of the investment.	PACTIV LLC SR UNSECURED 12/25 7.95
d. CUSIP (if any).	880394AB7

At least one of the following other identifiers:

- ISIN	US880394AB71
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10972000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10937767.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1405869

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-12-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.95

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 440

### Item C.1. Identification of investment.

a. Name of issuer (if any).

PACTIV EVERGREEN (REYNOLDS GROUP ISSUER INC/REYNOLDS GROUP ISSUER LLC)

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

PACTIV EVERGREEN GROUP SR SECURED 144A 10/27 4

d. CUSIP (if any).

76174LAA1

At least one of the following other identifiers:

- ISIN

US76174LAA17

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

25000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

22215000.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2855370

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-10-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 441

### Item C.1. Identification of investment.

- a. Name of issuer (if any). PACTIV EVERGREEN GROUP ISSUER LLC / PACTIV EVERGREEN GROUP ISSUER INC
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. PACTIV EVERGREEN GROUP SR SECURED 144A 10/28 4.375
- d. CUSIP (if any). 69527AAA4

At least one of the following other identifiers:

- ISIN US69527AAA43

### Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance 12000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 10424935.680000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1339953

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-10-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).



**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 442

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ALLEGIANT TRAVEL COMPANY

b. LEI (if any) of issuer. [\(1\)](#) 549300JM9OZXOHWL2K18

c. Title of the issue or description of the investment. ALLEGIANT TRAVEL CO SR SECURED 144A 08/27 7.25

d. CUSIP (if any). 01748XAD4

At least one of the following other identifiers:

- ISIN US01748XAD49

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 27500000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 25919300.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.3331496

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-08-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)	
--	--

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 443

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). PAPA JOHNS INTERNATIONAL INC
- b. LEI (if any) of issuer. [\(1\)](#) HZYLD3DK5XOX0WBVNB56
- c. Title of the issue or description of the investment. PAPA JOHN S INTERNATIONAL COMPANY GUAR 144A 09/29 3.875
- d. CUSIP (if any). 698813AA0

At least one of the following other identifiers:

- ISIN US698813AA06

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4133100.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0531241
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-09-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 444

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | PARK INTERMED HOLDINGS SR SECURED 144A 05/29 4.875                               |
| d. CUSIP (if any).                                      | 70052LAC7  |

At least one of the following other identifiers:

- ISIN	US70052LAC72
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2000000.000000
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b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1694310.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0217775

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-05-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 445

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

PARK INTERMED HOLDINGS SR SECURED 144A 06/25 7.5
- d. CUSIP (if any).

70052LAA1

At least one of the following other identifiers:

- ISIN	US70052LAA17
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6996535.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0899288

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-06-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	7.5



c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? ☐ Yes ☒ No  
(14)

e. Is any portion of the interest paid in kind? ☐ Yes ☒ No  
(15)

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 446

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.875
d. CUSIP (if any).	70052LAB9

At least one of the following other identifiers:

- ISIN	US70052LAB99
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*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	2750000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2515658.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0323346

*Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

*Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

*Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-10-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 447

### Item C.1. Identification of investment.

a. Name of issuer (if any).

PAYSAFE FINANCE PLC / PAYSAFE HOLDINGS US CORP

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

PAYSAFE FIN PLC/PAYSAFE SR SECURED 144A 06/29 4

d. CUSIP (if any).

70452AAA1

At least one of the following other identifiers:

- ISIN

US70452AAA16

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

18000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

15125161.320000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1944089

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-06-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
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Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 448

### Item C.1. Identification of investment.

- a. Name of issuer (if any). PBF HOLDING CO LLC / PBF FINANCE CORP
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875
- d. CUSIP (if any). 69318FAL2

At least one of the following other identifiers:

- ISIN US69318FAL22

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 4850000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4835304.500000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0621498

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2030-09-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 7.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 449

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). PDC ENERGY INC
- b. LEI (if any) of issuer. [\(1\)](#) 5493008W8H2T511J5Y59
- c. Title of the issue or description of the investment. PDC ENERGY INC COMPANY GUAR 05/26 5.75
- d. CUSIP (if any). 69327RAJ0

At least one of the following other identifiers:

- ISIN US69327RAJ05

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9971750.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1281703

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**



a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 450

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ALLIED UNIVERSAL HOLDCO LLC / ALLIED UNIVERSAL FINANCE CORP

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625

d. CUSIP (if any). 019576AA5

At least one of the following other identifiers:

- ISIN US019576AA51

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 4000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3795639.200000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0487866
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-07-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	6.625
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 451

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | PENNYMAC FINANCIAL SERVICES INC                    |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300W1D516HBDEU871                               |
| c. Title of the issue or description of the investment. | PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4.25 |
| d. CUSIP (if any).                                      | 70932MAB3  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US70932MAB37 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 12000000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9720262.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1249378

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-02-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 452

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	PENNYMAC FINANCIAL SERVICES INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300W1D516HBDEU871
c. Title of the issue or description of the investment.	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5.75
d. CUSIP (if any).	70932MAC1

At least one of the following other identifiers:

- ISIN	US70932MAC10
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5734290.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0737048

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-09-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 453

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE  
CORP/ATLAS LUXCO 4 SARL

b. LEI (if any) of issuer. [\(1\)](#)

N/A



c. Title of the issue or description of the investment.

ATLAS LUXCO 4 / ALL UNI SR SECURED 144A 06/28 4.625

d. CUSIP (if any).

019579AA9

At least one of the following other identifiers:

- ISIN

US019579AA90

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

5675000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4737518.380000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0608929

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-06-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.625
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 454

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP/ATLAS LUXCO 4 SARL
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	ATLAS LUXCO 4 / ALL UNI SR SECURED 144A 06/28 4.625
d. CUSIP (if any).	049362AA4

At least one of the following other identifiers:

- ISIN	US049362AA49
--------	--------------

## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	3000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2494775.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0320662

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	LUXEMBOURG
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-06-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 455

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ALLISON TRANSMISSION INC
- b. LEI (if any) of issuer. (1)

MWKQ3I0U1GXP2YDSZW75
- c. Title of the issue or description of the investment.

ALLISON TRANSMISSION INC COMPANY GUAR 144A 01/31 3.75
- d. CUSIP (if any).

019736AG2
- At least one of the following other identifiers:
- ISIN

US019736AG29

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

7500000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

6070545.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0780268

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-01-30

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 456

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). PERFORMANCE FOOD GROUP INC
- b. LEI (if any) of issuer. [\(1\)](#) 5493000MUOGBYK0FFO76
- c. Title of the issue or description of the investment. PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 05/25 6.875
- d. CUSIP (if any). 71376LAD2

At least one of the following other identifiers:

- ISIN US71376LAD29

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 3500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3498582.500000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0449685

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-05-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—



v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 457

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

PERFORMANCE FOOD GROUP INC

b. LEI (if any) of issuer. (1)

5493000MUOGBYK0FFO76

c. Title of the issue or description of the investment.

PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 08/29 4.25

d. CUSIP (if any).

71376LAE0

At least one of the following other identifiers:

- ISIN

US71376LAE02

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

8000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6920545.600000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0889521

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-08-01  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 4.25  
c. Currently in default? ☐ Yes ☒ No  
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No  
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No  
f. For convertible securities, also provide:  
i. Mandatory convertible? ☐ Yes ☐ No  
ii. Contingent convertible? ☐ Yes ☐ No  
iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 458

Item C.1. Identification of investment.

a. Name of issuer (if any).	PERFORMANCE FOOD GROUP INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300OMUOGBYK0FFO76
c. Title of the issue or description of the investment.	PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 10/27 5.5
d. CUSIP (if any).	69346VAA7

At least one of the following other identifiers:

- ISIN	US69346VAA70
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Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	8500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8060939.300000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1036100

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-10-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 459

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- ALLISON TRANSMISSION INC

MWKQ3I0U1GXP2YDSZW75

ALLISON TRANSMISSION INC SR UNSECURED 144A 06/29 5.875

019736AF4

At least one of the following other identifiers:

- ISIN
- US019736AF46

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 7000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6607652.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0849304

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-06-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 460**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ALLISON TRANSMISSION INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	MWKQ3I0U1GXP2YDSZW75
c. Title of the issue or description of the investment.	ALLISON TRANSMISSION INC SR UNSECURED 144A 10/27 4.75
d. CUSIP (if any).	019736AE7

At least one of the following other identifiers:

- ISIN	US019736AE70
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4619498.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0593760

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-10-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------



- ii. Annualized rate.

4.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 461

Item C.1. Identification of investment.

a. Name of issuer (if any).	ALLY FINANCIAL INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300JBN1OSM8YNAI90
c. Title of the issue or description of the investment.	ALLY FINANCIAL INC COMPANY GUAR 11/31 8
d. CUSIP (if any).	36186CBY8

At least one of the following other identifiers:

- ISIN	US36186CBY84
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	15000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	15157493.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1948244

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2031-11-01
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

8
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 462

### Item C.1. Identification of investment.

a. Name of issuer (if any).

PETSMART INC / PETSMART FINANCE CORP

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

PETSMART INC/PETSMART FI COMPANY GUAR 144A 02/29 7.75

d. CUSIP (if any).

71677KAB4

At least one of the following other identifiers:

- ISIN

US71677KAB44

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

7200000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6717481.200000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0863421

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-02-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 463

### Item C.1. Identification of investment.

- a. Name of issuer (if any). PETSMART INC / PETSMART FINANCE CORP
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. PETSMART INC/PETSMART FI SR SECURED 144A 02/28 4.75
- d. CUSIP (if any). 71677KAA6

At least one of the following other identifiers:

- ISIN US71677KAA60

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 12975000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 11374576.570000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1462013

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2028-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 464**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

PG&E CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#)

8YQ2GSDWYZXO2EDN3511
- c. Title of the issue or description of the investment.

PG+E CORP SR SECURED 07/28 5
- d. CUSIP (if any).

69331CAH1

At least one of the following other identifiers:

- ISIN

US69331CAH16

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

5000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

4534347.400000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0582815

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**



a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2028-07-01

Fixed

5

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 465

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PG&E CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 8YQ2GSDWYZXO2EDN3511

c. Title of the issue or description of the investment. PG+E CORP SR SECURED 07/30 5.25

d. CUSIP (if any). 69331CAJ7

At least one of the following other identifiers:

- ISIN US69331CAJ71

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 4000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 3480886.800000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0447410
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-07-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.25
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 466

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | ALLY FINANCIAL INC                      |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300JBN1OSM8YNAI90                    |
| c. Title of the issue or description of the investment. | ALLY FINANCIAL INC SR UNSECURED 11/31 8 |
| d. CUSIP (if any).                                      | 370425RZ5                               |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US370425RZ53 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 5000000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5053119.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0649495

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-11-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	8
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 467

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	POST HOLDINGS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	JM1I5YUAURL6DC8N1468
c. Title of the issue or description of the investment.	POST HOLDINGS INC COMPANY GUAR 144A 01/28 5.625
d. CUSIP (if any).	737446AN4

At least one of the following other identifiers:

- ISIN	US737446AN44
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	7500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7097500.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0912266

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-01-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.625
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 468**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	POST HOLDINGS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	JM1I5YUAURL6DC8N1468



c. Title of the issue or description of the investment.

POST HOLDINGS INC COMPANY GUAR 144A 03/27 5.75

d. CUSIP (if any).

737446AM6

At least one of the following other identifiers:

- ISIN

US737446AM60

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

6871000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

6605143.830000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0848982

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-03-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 469

## Item C.1. Identification of investment.

a. Name of issuer (if any).	POST HOLDINGS INC
b. LEI (if any) of issuer. (1)	JM1I5YUAURL6DC8N1468
c. Title of the issue or description of the investment.	POST HOLDINGS INC COMPANY GUAR 144A 04/30 4.625
d. CUSIP (if any).	737446AQ7

At least one of the following other identifiers:

- ISIN	US737446AQ74
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20475000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17558330.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2256832

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-04-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 470

Item C.1. Identification of investment.

- a. Name of issuer (if any).

POST HOLDINGS INC
- b. LEI (if any) of issuer. (1)

JM1I5YUAURL6DC8N1468
- c. Title of the issue or description of the investment.

POST HOLDINGS INC COMPANY GUAR 144A 12/29 5.5
- d. CUSIP (if any).

737446AP9

At least one of the following other identifiers:

- ISIN

US737446AP91

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

12000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

10892391.720000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1400036

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-12-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 471

Item C.1. Identification of investment.

- a. Name of issuer (if any).

POST HOLDINGS INC
- b. LEI (if any) of issuer. (1)

JM1I5YUAURL6DC8N1468
- c. Title of the issue or description of the investment.

POST HOLDINGS INC SR UNSECURED 144A 09/31 4.5
- d. CUSIP (if any).

737446AR5

At least one of the following other identifiers:

- ISIN

US737446AR57

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

2000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

1667107.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0214279

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-09-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—



v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 472

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PRA GROUP INC  
b. LEI (if any) of issuer. (1) 549300Q5HW3JSSB86K27  
c. Title of the issue or description of the investment. PRA GROUP INC COMPANY GUAR 144A 09/25 7.375  
d. CUSIP (if any). 69354NAC0

At least one of the following other identifiers:

- ISIN US69354NAC02

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 12567000.000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 12251891.770000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.1574777

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-09-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

7.375

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 473

Item C.1. Identification of investment.

- a. Name of issuer (if any).

PRA HEALTH SCIENCES INC
- b. LEI (if any) of issuer. (1).

549300R1HR1VWWHIAK47
- c. Title of the issue or description of the investment.

PRA HEALTH SCIENCES INC SR SECURED 144A 07/26 2.875
- d. CUSIP (if any).

45569KAA1

At least one of the following other identifiers:

- ISIN

US45569KAA16

Item C.2. Amount of each investment.

Balance. (2).

- a. Balance

5000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3).

United States Dollar
- e. Value. (4).

4516421.200000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0580511

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2026-07-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 474

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

PRESIDIO HOLDINGS INC
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

PRESIDIO HOLDING INC SR SECURED 144A 02/27 4.875
- d. CUSIP (if any).

74101XAE0

At least one of the following other identifiers:

- ISIN

US74101XAE04

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

12000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11115092.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1428661

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-02-01
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b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 475

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ALTICE FINANCING SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300DIYGW8HVDF7Q17
c. Title of the issue or description of the investment.	ALTICE FINANCING SA SR SECURED 144A 08/29 5.75
d. CUSIP (if any).	02154CAH6

At least one of the following other identifiers:

- ISIN	US02154CAH60
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	15000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	12312132.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1582520

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	LUXEMBOURG
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-08-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------



- ii. Annualized rate.

5.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 476

Item C.1. Identification of investment.

a. Name of issuer (if any).	ALTICE FINANCING SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300DIYGW8HVDF7Q17
c. Title of the issue or description of the investment.	ALTICE FINANCING SA SR SECURED REGS 01/28 3
d. CUSIP (if any).	ACI1HZW02

At least one of the following other identifiers:

- ISIN	XS2102493389
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	3578893.060000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0460007

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	LUXEMBOURG
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 477

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ALTICE FINANCING SA

b. LEI (if any) of issuer. (1)

549300DIYGW8HVDF7Q17

c. Title of the issue or description of the investment.

ALTICE FINANCING SA SR SECURED REGS 08/29 4.25

d. CUSIP (if any).

ACI1ZNK28

At least one of the following other identifiers:

- ISIN

XS2373430425

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

4427234.760000

f. Exchange rate.

0.945900

g. Percentage value compared to net assets of the Fund.

0.0569048

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

LUXEMBOURG

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-08-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 478

### Item C.1. Identification of investment.

- a. Name of issuer (if any). PROVIDENT FUNDING ASSOCIATES LP / PFG FINANCE CORP
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. PROVIDENT FDG/PFG FIN SR UNSECURED 144A 06/25 6.375
- d. CUSIP (if any). 74387UAJ0

At least one of the following other identifiers:

- ISIN US74387UAJ07

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 7000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 6266505.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0805455

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2025-06-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 479

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ALTICE FRANCE HOLDING SA
- b. LEI (if any) of issuer. (1) 5299000JVHXXJPOE6H40
- c. Title of the issue or description of the investment. ALTICE FRANCE HOLDING SA COMPANY GUAR 144A 02/28 6
- d. CUSIP (if any). 02156TAA2

At least one of the following other identifiers:

- ISIN US02156TAA25

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4959408.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0637450

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**



a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

LUXEMBOURG

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-02-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

6

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

  

v. Delta (if applicable).

  

Item C.10. Repurchase and reverse repurchase agreements.

  

N/A

  

Item C.11. Derivatives.

  

N/A

  

Item C.12. Securities lending.

  

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

  

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

  

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 480

Item C.1. Identification of investment.

  

a. Name of issuer (if any).

ALTICE FRANCE SA

  

b. LEI (if any) of issuer. (1)

5493001ZMCICV4N02J21

  

c. Title of the issue or description of the investment.

ALTICE FRANCE SA SR SECURED 144A 01/28 5.5

  

d. CUSIP (if any).

02156LAC5

  

At least one of the following other identifiers:

  

- ISIN

US02156LAC54

  

Item C.2. Amount of each investment.

  

Balance. (2)

  

a. Balance

25000000.000000

  

b. Units

Principal amount

  

c. Description of other units.

  

d. Currency. (3)

United States Dollar

  

e. Value. (4)

19294187.750000

  

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.2479948
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FRANCE
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-01-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 481

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | ALTICE FRANCE SA                             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493001ZMCICV4N02J21                         |
| c. Title of the issue or description of the investment. | ALTICE FRANCE SA SR SECURED 144A 01/29 5.125 |
| d. CUSIP (if any).                                      | 02156LAE1                                    |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US02156LAE11 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 23500000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16740248.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2151681

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-01-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 482

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ALTICE FRANCE SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493001ZMCICV4N02J21
c. Title of the issue or description of the investment.	ALTICE FRANCE SA SR SECURED 144A 02/27 8.125
d. CUSIP (if any).	02156LAA9

At least one of the following other identifiers:

- ISIN	US02156LAA98
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	15250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	13543085.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1740739

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FRANCE
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-02-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	8.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 483**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ALTICE FRANCE SA

b. LEI (if any) of issuer. [\(1\)](#) 5493001ZMCICV4N02J21



c. Title of the issue or description of the investment.	ALTICE FRANCE SA SR SECURED 144A 07/29 5.125
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d. CUSIP (if any).	02156LAF8
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At least one of the following other identifiers:

- ISIN	US02156LAF85
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	23000000.000000
------------	-----------------

b. Units	Principal amount
----------	------------------

c. Description of other units.	
--------------------------------	--

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	16385333.400000
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f. Exchange rate.	
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g. Percentage value compared to net assets of the Fund.	0.2106063
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FRANCE
--	--------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-07-15
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 484

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ALTICE FRANCE SA
b. LEI (if any) of issuer. (1)	5493001ZMCICV4N02J21
c. Title of the issue or description of the investment.	ALTICE FRANCE SA SR SECURED 144A 10/29 5.5
d. CUSIP (if any).	02156LAH4

At least one of the following other identifiers:

- ISIN	US02156LAH42
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8106582.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1041967

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-10-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 485

Item C.1. Identification of investment.

a. Name of issuer (if any).ALTICE USA (CSC HOLDINGS LLC)

b. LEI (if any) of issuer. (1)3HG2WD2W22M120IUNG49

c. Title of the issue or description of the investment.CSC HOLDINGS LLC COMPANY GUAR 144A 02/28 5.375

d. CUSIP (if any).126307AS6

At least one of the following other identifiers:

- ISINUS126307AS68

Item C.2. Amount of each investment.

Balance. (2)

a. Balance5000000.000000

b. UnitsPrincipal amount

c. Description of other units.

d. Currency. (3)United States Dollar

e. Value. (4)4077259.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.0.0524064

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)Debt

b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-02-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 486

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ALTICE USA (CSC HOLDINGS LLC)
- b. LEI (if any) of issuer. (1)

3HG2WD2W22M120IUNG49
- c. Title of the issue or description of the investment.

CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5
- d. CUSIP (if any).

126307AZ0

At least one of the following other identifiers:

- ISIN

US126307AZ02

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

8295910.400000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1066302

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-02-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—



v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 487

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ALTICE USA (CSC HOLDINGS LLC)  
b. LEI (if any) of issuer. (1) 3HG2WD2W22M120IUNG49  
c. Title of the issue or description of the investment. CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375  
d. CUSIP (if any). 126307BF3

At least one of the following other identifiers:

- ISIN US126307BF39

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 10000000.000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 6824724.000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.0877205

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-02-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.375

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 488

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ALTICE USA (CSC HOLDINGS LLC)
- b. LEI (if any) of issuer. [\(1\)](#)

3HG2WD2W22M120IUNG49
- c. Title of the issue or description of the investment.

CSC HOLDINGS LLC COMPANY GUAR 144A 04/27 5.5
- d. CUSIP (if any).

126307AQ0

At least one of the following other identifiers:

- ISIN

US126307AQ03

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

12000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

10301042.760000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1324028

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-04-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 489

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ALTICE USA (CSC HOLDINGS LLC)
- b. LEI (if any) of issuer. [\(1\)](#)

3HG2WD2W22M120IUNG49
- c. Title of the issue or description of the investment.

CSC HOLDINGS LLC COMPANY GUAR 144A 12/30 4.125
- d. CUSIP (if any).

126307BB2

At least one of the following other identifiers:

- ISIN

US126307BB25

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance

10000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7087191.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0910941

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-12-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	4.125
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 490**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RADIO SYSTEM (CD&R SMOKEY BUYER INC)
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	CD+R SMOKEY BUYER INC SR SECURED 144A 07/25 6.75
d. CUSIP (if any).	12510CAA9

At least one of the following other identifiers:

- ISIN	US12510CAA99
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	13950000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13459587.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1730007

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-07-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------



- ii. Annualized rate.

6.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 491

Item C.1. Identification of investment.

a. Name of issuer (if any).	RANGE RESOURCES CORPORATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	H3Y3WLYCX0BTO1TRW162
c. Title of the issue or description of the investment.	RANGE RESOURCES CORP COMPANY GUAR 01/29 8.25
d. CUSIP (if any).	75281ABJ7

At least one of the following other identifiers:

- ISIN	US75281ABJ79
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5130150.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0659396

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 8.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 492

### Item C.1. Identification of investment.

a. Name of issuer (if any).

RANGE RESOURCES CORPORATION

b. LEI (if any) of issuer. (1)

H3Y3WLYCX0BTO1TRW162

c. Title of the issue or description of the investment.

RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875

d. CUSIP (if any).

75281AAS8

At least one of the following other identifiers:

- ISIN

US75281AAS87

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4853900.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0623888

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-05-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 493

### Item C.1. Identification of investment.

- a. Name of issuer (if any). RANGE RESOURCES CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#) H3Y3WLYCX0BTO1TRW162
- c. Title of the issue or description of the investment. RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75
- d. CUSIP (if any). 75281ABK4

At least one of the following other identifiers:

- ISIN US75281ABK43

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4443625.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0571154

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2030-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 494

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). AMC NETWORKS INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300VGG9K75226LR46
- c. Title of the issue or description of the investment. AMC NETWORKS INC COMPANY GUAR 02/29 4.25
- d. CUSIP (if any). 00164VAF0

At least one of the following other identifiers:

- ISIN US00164VAF04

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 12500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7687503.880000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0988101

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**



a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-02-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—
v. Delta (if applicable).		
<i>Item C.10. Repurchase and reverse repurchase agreements.</i>		
N/A		
<i>Item C.11. Derivatives.</i>		
N/A		
<i>Item C.12. Securities lending.</i>		
<div> <div>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?</div> <div><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</div> </div> <div> <div>b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?</div> <div><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</div> </div> <div> <div>c. Is any portion of this investment on loan by the Fund?</div> <div><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</div> </div>		

## Schedule of Portfolio Investments Record: 495

<i>Item C.1. Identification of investment.</i>	
a. Name of issuer (if any).	AMC NETWORKS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300VGG9K75226LR46
c. Title of the issue or description of the investment.	AMC NETWORKS INC COMPANY GUAR 04/24 5
d. CUSIP (if any).	00164VAD5
At least one of the following other identifiers:	
- ISIN	US00164VAD55
<i>Item C.2. Amount of each investment.</i>	
Balance. <a href="#">(2)</a>	
a. Balance	1563000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1543135.680000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0198344
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2024-04-01
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 496

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | AMC NETWORKS INC                         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300VGG9K75226LR46                     |
| c. Title of the issue or description of the investment. | AMC NETWORKS INC COMPANY GUAR 08/25 4.75 |
| d. CUSIP (if any).                                      | 00164VAE3                                |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US00164VAE39 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 18800000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	17369351.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2232542

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-08-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 497

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RESORTS WORLD LAS VEGAS LLC / RWLV CAPITAL INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/29 4.625
d. CUSIP (if any).	76120HAA5

At least one of the following other identifiers:

- ISIN	US76120HAA59
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	3675000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2938051.180000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0377638

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-04-16

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 498

*Item C.1. Identification of investment.*

a. Name of issuer (if any). RESORTS WORLD LAS VEGAS LLC / RWLV CAPITAL INC

b. LEI (if any) of issuer. [\(1\)](#) N/A



c. Title of the issue or description of the investment.	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 07/30 8.45
d. CUSIP (if any).	76120HAD9

At least one of the following other identifiers:

- ISIN	US76120HAD98
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	8900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8575783.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1102275

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-07-27
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b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 8.45

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 499

## Item C.1. Identification of investment.

a. Name of issuer (if any).	RESTAURANT BRANDS (1011778 BC UNLIMITED LIABILITY CO/NEW RED FINANCE INC)
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	1011778 BC / NEW RED FIN SECURED 144A 01/28 4.375
d. CUSIP (if any).	68245XAJ8

At least one of the following other identifiers:

- ISIN	US68245XAJ81
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	9000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8120728.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1043785

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 500

### Item C.1. Identification of investment.

a. Name of issuer (if any).

RESTAURANT BRANDS (1011778 BC UNLIMITED LIABILITY CO/NEW RED FINANCE INC)

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

1011778 BC / NEW RED FIN SECURED 144A 10/30 4

d. CUSIP (if any).

68245XAM1

At least one of the following other identifiers:

- ISIN

US68245XAM11

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

40900000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

34034677.330000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.4374593

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-10-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 501

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

RESTAURANT BRANDS (1011778 BC UNLIMITED LIABILITY CO/NEW RED FINANCE INC)

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875

d. CUSIP (if any).

68245XAH2

At least one of the following other identifiers:

- ISIN

US68245XAH26

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

20000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

17957404.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2308126

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 502

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RESTAURANT BRANDS (1011778 BC UNLIMITED LIABILITY CO/NEW RED FINANCE INC)
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5
d. CUSIP (if any).	68245XAP4

At least one of the following other identifiers:

- ISIN	US68245XAP42
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	20175000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17287925.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2222076

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 503**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any). RESTAURANT BRANDS (1011778 BC UNLIMITED LIABILITY CO/NEW RED FINANCE INC)
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. 1011778 BC / NEW RED FIN SR SECURED 144A 04/25 5.75
- d. CUSIP (if any). 68245XAK5

At least one of the following other identifiers:

- ISIN US68245XAK54

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. (3)	United States Dollar
e. Value. (4)	4966628.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0638378

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-04-15
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b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.	5.75
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 504

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RHP HOTEL PROPERTIES LP / RHP FINANCE CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 10/27 4.75
d. CUSIP (if any).	749571AF2

At least one of the following other identifiers:

- ISIN	US749571AF20
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9109850.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1170920

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-10-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	4.75
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 505**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). RHP HOTEL PROPERTIES LP / RHP FINANCE CORP

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.

RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 02/29 4.5

d. CUSIP (if any).

749571AG0

At least one of the following other identifiers:

- ISIN

US749571AG03

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

12000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

10297621.320000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1323588

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-02-15



b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 506

## Item C.1. Identification of investment.

a. Name of issuer (if any).	RITCHIE BROS HOLDINGS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	RITCHIE BROS HLDGS INC COMPANY GUAR 144A 03/31 7.75
d. CUSIP (if any).	76774LAC1

At least one of the following other identifiers:

- ISIN	US76774LAC19
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	8650000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8790562.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1129881

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-03-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 507

Item C.1. Identification of investment.

a. Name of issuer (if any).RITCHIE BROS HOLDINGS INC

b. LEI (if any) of issuer. (1)N/A

c. Title of the issue or description of the investment.RITCHIE BROS HLDGS INC SR SECURED 144A 03/28 6.75

d. CUSIP (if any).76774LAB3

At least one of the following other identifiers:

- ISINUS76774LAB36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance4700000.000000

b. UnitsPrincipal amount

c. Description of other units.

d. Currency. (3)United States Dollar

e. Value. (4)4695065.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.0.0603473

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)Debt

b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 508

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). RLJ LODGING TRUST LP
- b. LEI (if any) of issuer. [\(1\)](#) 549300RX5I8Z6I6LDZ74
- c. Title of the issue or description of the investment. RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75
- d. CUSIP (if any). 74965LAA9

At least one of the following other identifiers:

- ISIN US74965LAA98

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2263300.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0290910

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-07-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 509

**Item C.1. Identification of investment.**

a. Name of issuer (if any). RLJ LODGING TRUST LP

b. LEI (if any) of issuer. (1) 549300RX5I8Z6I6LDZ74

c. Title of the issue or description of the investment. RLJ LODGING TRUST LP SR SECURED 144A 09/29 4

d. CUSIP (if any). 74965LAB7

At least one of the following other identifiers:

- ISIN US74965LAB71

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 15700000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 12875491.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1654931

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-09-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 510

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ROBLOX CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

ROBLOX CORP SR UNSECURED 144A 05/30 3.875
- d. CUSIP (if any).

771049AA1

At least one of the following other identifiers:

- ISIN

US771049AA15

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

8036388.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1032944

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2030-05-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 511

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- ROCKCLIFF ENERGY II LLC

5493007AZNVKZ5HEMT23

ROCKCLIFF ENERGY II LLC SR UNSECURED 144A 10/29 5.5

77289KAA3

At least one of the following other identifiers:

- ISIN

US77289KAA34

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 20000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18024614.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2316765

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-10-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 512

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO-ISSUER INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03/29 3.625
d. CUSIP (if any).	74841CAA9

At least one of the following other identifiers:

- ISIN	US74841CAA99
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2069475.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0265997

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-03-01
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.

3.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 513

Item C.1. Identification of investment.



a. Name of issuer (if any).	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO-ISSUER INC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03/31 3.875
d. CUSIP (if any).	74841CAB7

At least one of the following other identifiers:

- ISIN	US74841CAB72
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5590795.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0718604

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-03-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 514

### Item C.1. Identification of investment.

a. Name of issuer (if any).	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO-ISSUER INC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4
d. CUSIP (if any).	77313LAB9

At least one of the following other identifiers:

- ISIN	US77313LAB99
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7565480.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0972417

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2033-10-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 515

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ROCKIES EXPRESS PIPELINE LLC
- b. LEI (if any) of issuer. [\(1\)](#) W2ZGZGZKY5GGNY6F3V51
- c. Title of the issue or description of the investment. ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/40 6.875
- d. CUSIP (if any). 77340RAM9

At least one of the following other identifiers:

- ISIN US77340RAM97

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4388681.500000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0564092

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2040-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 516**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ROCKIES EXPRESS PIPELINE LLC
- b. LEI (if any) of issuer. (1) W2ZGZGZKY5GGNY6F3V51
- c. Title of the issue or description of the investment. ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 05/25 3.6
- d. CUSIP (if any). 77340RAS6

At least one of the following other identifiers:

- ISIN US77340RAS67

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 3200000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 3023227.520000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0388586

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-05-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.6

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 517

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ROCKIES EXPRESS PIPELINE LLC
- b. LEI (if any) of issuer. [\(1\)](#) W2ZGZGZKY5GGNY6F3V51
- c. Title of the issue or description of the investment. ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 05/30 4.8
- d. CUSIP (if any). 77340RAT4

At least one of the following other identifiers:

- ISIN US77340RAT41

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 6000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5184280.200000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0666353
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-05-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.8
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 518

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | ROCKIES EXPRESS PIPELINE LLC                          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | W2ZGZGZKY5GGNY6F3V51                                  |
| c. Title of the issue or description of the investment. | ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 07/29 4.95 |
| d. CUSIP (if any).                                      | 77340RAR8   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US77340RAR84 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 11750000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10479686.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1346990

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-07-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.95
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 519

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ROLLS-ROYCE PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	X57JK1U580XATGR67572
c. Title of the issue or description of the investment.	ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625
d. CUSIP (if any).	77578JAB4

At least one of the following other identifiers:

- ISIN	US77578JAB44
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	3000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2820000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0362464

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-10-14
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	3.625
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 520

*Item C.1. Identification of investment.*

a. Name of issuer (if any). ROLLS-ROYCE PLC

b. LEI (if any) of issuer. [\(1\)](#) X57JK1U580XATGR67572

c. Title of the issue or description of the investment.

ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75

d. CUSIP (if any).

77578JAC2

At least one of the following other identifiers:

- ISIN

US77578JAC27

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

8500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

8210220.550000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1055288

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-10-15



b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

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—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 521

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ROLLS-ROYCE PLC
b. LEI (if any) of issuer. (1)	X57JK1U580XATGR67572
c. Title of the issue or description of the investment.	ROLLS ROYCE PLC COMPANY GUAR REGS 10/27 5.75
d. CUSIP (if any).	ACI1S61G3

At least one of the following other identifiers:

- ISIN	XS2244321787
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1750000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	2033252.300000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0261341

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-10-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 522

### Item C.1. Identification of investment.

a. Name of issuer (if any).

AMERICAN AIRLINES 2015-1 CLASS A PASS THROUGH TRUST

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

AMER AIRLN 15 1 A PTT PASS THRU CE 11/28 3.375

d. CUSIP (if any).

023770AA8

At least one of the following other identifiers:

- ISIN

US023770AA81

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3122575.940000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2789399.270000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0358531

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2028-11-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 523

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ROYAL CARIBBEAN CRUISES LTD
- b. LEI (if any) of issuer. [\(1\)](#) K2NEH8QNVW44JIWK7Z55
- c. Title of the issue or description of the investment. ROYAL CARIBBEAN CRUISES COMPANY GUAR 144A 01/29 9.25
- d. CUSIP (if any). 780153BR2

At least one of the following other identifiers:

- ISIN US780153BR26

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 10571820.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1358832

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	LIBERIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	9.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 524

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ROYAL CARIBBEAN CRUISES LTD

b. LEI (if any) of issuer. (1)

K2NEH8QNVW44JIWK7Z55

c. Title of the issue or description of the investment.

ROYAL CARIBBEAN CRUISES COMPANY GUAR 144A 01/30 7.25

d. CUSIP (if any).

780153BT8

At least one of the following other identifiers:

- ISIN

US780153BT81

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

9922422.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1275363

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

LIBERIA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

7.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 525

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ROYAL CARIBBEAN CRUISES LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	K2NEH8QNVW44JIWK7Z55
c. Title of the issue or description of the investment.	ROYAL CARIBBEAN CRUISES SR SECURED 144A 06/25 11.5
d. CUSIP (if any).	780153AZ5

At least one of the following other identifiers:

- ISIN	US780153AZ50
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*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	1982000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2093939.400000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0269141

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

LIBERIA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2025-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

11.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 526

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- ROYAL CARIBBEAN CRUISES LTD

K2NEH8QNVW44JIWK7Z55

ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 04/28 5.5

780153BG6

At least one of the following other identifiers:

- ISIN
- US780153BG60

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 21550000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	19779380.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2542311

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	LIBERIA
b. Investment ISO country code. <a href="#">(9)</a>	

#### *Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### *Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### *Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date.	2028-04-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 527

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ROYAL CARIBBEAN CRUISES LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	K2NEH8QNVW44JIWK7Z55
c. Title of the issue or description of the investment.	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/26 4.25
d. CUSIP (if any).	780153BH4

At least one of the following other identifiers:

- ISIN	US780153BH44
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	16000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	14686184.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1887665

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	LIBERIA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-07-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

- ii. Annualized rate.

4.25
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 528

Item C.1. Identification of investment.



a. Name of issuer (if any).	ROYAL CARIBBEAN CRUISES LTD
b. LEI (if any) of issuer. (1)	K2NEH8QNVW44JIWK7Z55
c. Title of the issue or description of the investment.	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/27 5.375
d. CUSIP (if any).	780153BK7

At least one of the following other identifiers:

- ISIN	US780153BK72
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18875000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17486492.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2247598

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	LIBERIA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-07-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 529

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ROYAL CARIBBEAN CRUISES LTD

b. LEI (if any) of issuer. (1)

K2NEH8QNVW44JIWK7Z55

c. Title of the issue or description of the investment.

ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/26 5.5

d. CUSIP (if any).

780153BJ0

At least one of the following other identifiers:

- ISIN

US780153BJ00

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

30000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

28342962.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.3643017

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

LIBERIA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-08-31
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 530

### Item C.1. Identification of investment.

- a. Name of issuer (if any). SABRE GLBL INC
- b. LEI (if any) of issuer. (1) F2TJC7HPPHLHU1AQMP98
- c. Title of the issue or description of the investment. SABRE GLBL INC SR SECURED 144A 06/27 8.625
- d. CUSIP (if any). 78573NAJ1

At least one of the following other identifiers:

- ISIN US78573NAJ19

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 7557000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 6415678.080000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0824629

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2027-06-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 8.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 531

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). SABRE GLBL INC
- b. LEI (if any) of issuer. [\(1\)](#) F2TJC7HPPHLHU1AQMP98
- c. Title of the issue or description of the investment. SABRE GLBL INC SR SECURED 144A 12/27 11.25
- d. CUSIP (if any). 78573NAH5

At least one of the following other identifiers:

- ISIN US78573NAH52

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 6600000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6060289.360000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0778950

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-12-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

11.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 532

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SBA COMMUNICATIONS CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 5299001HX8ZN8Y8QIT49

c. Title of the issue or description of the investment. SBA COMMUNICATIONS CORP SR UNSECURED 02/27 3.875

d. CUSIP (if any). 78410GAD6

At least one of the following other identifiers:

- ISIN US78410GAD60

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 20750000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 19031603.280000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.2446197
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-02-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 533

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | SBA COMMUNICATIONS CORPORATION                   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5299001HX8ZN8Y8QIT49                             |
| c. Title of the issue or description of the investment. | SBA COMMUNICATIONS CORP SR UNSECURED 02/29 3.125 |
| d. CUSIP (if any).                                      | 78410GAG9  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US78410GAG91 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 20000000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16700546.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2146578

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-02-01
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b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 534

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). SCHAEFFLER GMBH (IHO VERWALTUNGS GMBH)
- b. LEI (if any) of issuer. [\(1\)](#) 529900JL0HDVGZMUJF32
- c. Title of the issue or description of the investment. IHO VERWALTUNGS GMBH SR SECURED 144A 05/27 6
- d. CUSIP (if any). 44963BAE8

At least one of the following other identifiers:

- ISIN US44963BAE83

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4646793.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0597268

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-05-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	6
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☒ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 535

*Item C.1. Identification of investment.*

a. Name of issuer (if any). SCHAEFFLER GMBH (IHO VERWALTUNGS GMBH)

b. LEI (if any) of issuer. [\(1\)](#) 529900JL0HDVGZMUJF32

c. Title of the issue or description of the investment.	IHO VERWALTUNGS GMBH SR SECURED 144A 05/29 6.375
d. CUSIP (if any).	44963BAD0
At least one of the following other identifiers:	
- ISIN	US44963BAD01

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4966766.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0638395

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-05-15
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b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

6.375

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☒ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 536

## Item C.1. Identification of investment.

a. Name of issuer (if any).	SCHAEFFLER GMBH (IHO VERWALTUNGS GMBH)
b. LEI (if any) of issuer. (1)	529900JL0HDVGZMUJF32
c. Title of the issue or description of the investment.	IHO VERWALTUNGS GMBH SR SECURED 144A 09/26 4.75
d. CUSIP (if any).	80627DAC0

At least one of the following other identifiers:

- ISIN	US80627DAC02
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9169971.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1178648

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-09-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☒ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 537

Item C.1. Identification of investment.

a. Name of issuer (if any).SCIENTIFIC GAMES HOLDINGS LP/SCIENTIFIC GAMES US FINCO INC

b. LEI (if any) of issuer. (1)N/A

c. Title of the issue or description of the investment.SC GAMES HOLDIN/US FINCO SR UNSECURED 144A 03/30 6.625

d. CUSIP (if any).80874DAA4

At least one of the following other identifiers:

- ISINUS80874DAA46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance10000000.000000

b. UnitsPrincipal amount

c. Description of other units.

d. Currency. (3)United States Dollar

e. Value. (4)8638100.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.0.1110284

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)Debt

b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 538

Item C.1. Identification of investment.

- a. Name of issuer (if any).

SCOTTS MIRACLE-GRO CO
- b. LEI (if any) of issuer. (1)

2TH9E0JTouxOEGi2R879
- c. Title of the issue or description of the investment.

SCOTTS MIRACLE GRO CO COMPANY GUAR 02/32 4.375
- d. CUSIP (if any).

810186AW6

At least one of the following other identifiers:

- ISIN

US810186AW67

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

9675000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

7273468.210000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0934884

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-02-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 539

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SCOTTS MIRACLE-GRO CO  
b. LEI (if any) of issuer. (1) 2TH9E0JTouxOEGi2R879  
c. Title of the issue or description of the investment. SCOTTS MIRACLE GRO CO COMPANY GUAR 04/31 4  
d. CUSIP (if any). 810186AX4

At least one of the following other identifiers:

- ISIN US810186AX41

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 3000000.000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 2295510.000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.0295050

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-04-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 540

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

SCRIPPS (E.W. SCRIPPS COMPANY)
- b. LEI (if any) of issuer. [\(1\)](#)

549300U1OW41QPKYW028
- c. Title of the issue or description of the investment.

SCRIPPS ESCROW II INC SR SECURED 144A 01/29 3.875
- d. CUSIP (if any).

81105DAA3

At least one of the following other identifiers:

- ISIN

US81105DAA37

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

7000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

5271962.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0677623

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-01-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 541

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- SCRIPPS (E.W. SCRIPPS COMPANY)

549300U1OW41QPKYW028

SCRIPPS ESCROW II INC SR UNSECURED 144A 01/31 5.375

81105DAB1

At least one of the following other identifiers:

- ISIN
- US81105DAB10

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 2750000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1692968.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0217603

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-01-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 542**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SCRIPPS (E.W. SCRIPPS COMPANY)
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300U1OW41QPKYW028
c. Title of the issue or description of the investment.	SCRIPPS ESCROW INC COMPANY GUAR 144A 07/27 5.875
d. CUSIP (if any).	81104PAA7

At least one of the following other identifiers:

- ISIN US81104PAA75

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	7500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5556600.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0714209

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-07-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.

5.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 543

Item C.1. Identification of investment.



a. Name of issuer (if any).	SEADRILL FINANCE LIMITED
b. LEI (if any) of issuer. (1)	213800WMN3OHFUDHD642
c. Title of the issue or description of the investment.	SEADRILL FINANCE LTD SECURED 144A 08/30 8.375
d. CUSIP (if any).	81172QAA2

At least one of the following other identifiers:

- ISIN	US81172QAA22
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13961122.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1794471

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BERMUDA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-08-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 8.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 544

### Item C.1. Identification of investment.

a. Name of issuer (if any).

SEAGATE HDD CAYMAN

b. LEI (if any) of issuer. (1)

529900BD50TRWEG1SF63

c. Title of the issue or description of the investment.

SEAGATE HDD CAYMAN COMPANY GUAR 144A 07/31 8.5

d. CUSIP (if any).

81180WBJ9

At least one of the following other identifiers:

- ISIN

US81180WBJ99

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4850000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4980387.400000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0640146

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CAYMAN ISLANDS

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-07-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	8.5
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 545

### Item C.1. Identification of investment.

- a. Name of issuer (if any). SEAGATE HDD CAYMAN
- b. LEI (if any) of issuer. [\(1\)](#) 529900BD50TRWEG1SF63
- c. Title of the issue or description of the investment. SEAGATE HDD CAYMAN COMPANY GUAR 144A 12/29 8.25
- d. CUSIP (if any). 81180WBH3

At least one of the following other identifiers:

- ISIN US81180WBH34

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 4450000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4574346.350000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0587956

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) CAYMAN ISLANDS

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2029-12-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 8.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 546

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

SEAGATE HDD CAYMAN

b. LEI (if any) of issuer. [\(1\)](#)

529900BD50TRWEG1SF63

c. Title of the issue or description of the investment.

SEAGATE HDD CAYMAN COMPANY GUAR 144A 12/32 9.625

d. CUSIP (if any).

81180WBG5

At least one of the following other identifiers:

- ISIN

US81180WBG50

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

9999750.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

10784700.380000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1386194

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

CAYMAN ISLANDS

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2032-12-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

9.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 547

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SEALED AIR CORP/SEALED AIR CORP US

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. SEALED AIR/SEALED AIR US COMPANY GUAR 144A 02/28 6.125

d. CUSIP (if any). 812127AA6

At least one of the following other identifiers:

- ISIN US812127AA61

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 5750000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 5575117.430000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0716589
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-02-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	6.125
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 548

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | SEALED AIR CORPORATION                    |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | Q0M0CZB4YN6JZ65WXI09                      |
| c. Title of the issue or description of the investment. | SEALED AIR CORP COMPANY GUAR 144A 04/29 5 |
| d. CUSIP (if any).                                      | 81211KBA7                                 |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US81211KBA79 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 5000000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4501498.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0578593

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-04-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 549

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	SEALED AIR CORPORATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	Q0M0CZB4YN6JZ65WXI09
c. Title of the issue or description of the investment.	SEALED AIR CORP COMPANY GUAR 144A 07/33 6.875
d. CUSIP (if any).	81211KAK6

At least one of the following other identifiers:

- ISIN	US81211KAK60
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	8710000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8471258.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1088840

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2033-07-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	6.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 550

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SEALED AIR CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) Q0M0CZB4YN6JZ65WXI09

c. Title of the issue or description of the investment.	SEALED AIR CORP COMPANY GUAR 144A 12/24 5.125
d. CUSIP (if any).	81211KAW0

At least one of the following other identifiers:

- ISIN	US81211KAW09
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4941700.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0635174

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-12-01
-------------------	------------



b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 551

## Item C.1. Identification of investment.

a. Name of issuer (if any).	AMERICAN AIRLINES INC
b. LEI (if any) of issuer. (1)	IWUQB36BXD6OWD6X4T14
c. Title of the issue or description of the investment.	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25
d. CUSIP (if any).	023771T32

At least one of the following other identifiers:

- ISIN	US023771T329
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10049514.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1291698

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 552

### Item C.1. Identification of investment.

a. Name of issuer (if any).

AMERICAN AIRLINES INC/AADVANTAGE LOYALTY IP LTD

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5

d. CUSIP (if any).

00253XAA9

At least one of the following other identifiers:

- ISIN

US00253XAA90

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

40150000.020000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

39248740.920000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.5044774

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-04-20

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 553

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). AMERICAN AIRLINES INC/AADVANTAGE LOYALTY IP LTD
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75
- d. CUSIP (if any). 00253XAB7

At least one of the following other identifiers:

- ISIN US00253XAB73

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 38450000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 35792151.820000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.4600487

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-04-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 554

Item C.1. Identification of investment.

- a. Name of issuer (if any).

SELECT MEDICAL CORPORATION
- b. LEI (if any) of issuer. (1)

549300X05KS0JKR8CB50
- c. Title of the issue or description of the investment.

SELECT MEDICAL CORP COMPANY GUAR 144A 08/26 6.25
- d. CUSIP (if any).

816196AT6

At least one of the following other identifiers:

- ISIN

US816196AT67

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

9778662.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1256885

Item C.3. Payoff profile.



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-08-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 555

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

SENSATA TECHNOLOGIES BV
- b. LEI (if any) of issuer. [\(1\)](#)

PUCKW5P5O3XMOZVH7T53
- c. Title of the issue or description of the investment.

SENSATA TECHNOLOGIES BV COMPANY GUAR 144A 10/25 5
- d. CUSIP (if any).

81725WAJ2

At least one of the following other identifiers:

- ISIN

US81725WAJ27

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

7000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

6793695.300000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0873217

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

NETHERLANDS

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2025-10-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 556

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- SENSATA TECHNOLOGIES INC

5493002MMDDCUNV7NY90

SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375

81728UAA2

At least one of the following other identifiers:

- ISIN
- US81728UAA25

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 5000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4322777.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0555621

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-02-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 557**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SENSATA TECHNOLOGIES INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493002MMDDCUNV7NY90
c. Title of the issue or description of the investment.	SENSATA TECHNOLOGIES INC COMPANY GUAR 144A 02/31 3.75
d. CUSIP (if any).	81728UAB0

At least one of the following other identifiers:

- ISIN	US81728UAB08
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	15000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12155250.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1562356

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-02-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

3.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 558

*Item C.1. Identification of investment.*



a. Name of issuer (if any).	SERVICE PROPERTIES TRUST
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900IS770AG1K9QG27
c. Title of the issue or description of the investment.	SERVICE PROPERTIES TRUST COMPANY GUAR 09/25 7.5
d. CUSIP (if any).	81761LAA0

At least one of the following other identifiers:

- ISIN	US81761LAA08
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9836051.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1264261

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-09-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 559

### Item C.1. Identification of investment.

a. Name of issuer (if any).

SERVICE PROPERTIES TRUST

b. LEI (if any) of issuer. (1)

529900IS770AG1K9QG27

c. Title of the issue or description of the investment.

SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5

d. CUSIP (if any).

81761LAB8

At least one of the following other identifiers:

- ISIN

US81761LAB80

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5486000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4695408.700000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0603517

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-12-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 560

### Item C.1. Identification of investment.

- a. Name of issuer (if any). SERVICE PROPERTIES TRUST
- b. LEI (if any) of issuer. [\(1\)](#) 529900IS770AG1K9QG27
- c. Title of the issue or description of the investment. SERVICE PROPERTIES TRUST SR UNSECURED 01/28 3.95
- d. CUSIP (if any). 44106MAX0

At least one of the following other identifiers:

- ISIN US44106MAX02

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 4514000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3522020.060000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0452697

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.95

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 561

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). SIMMONS FOODS INC/SIMMONS PREPARED FOODS INC/SIMMONS PET FOOD INC/SIMMONS FEED
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625
- d. CUSIP (if any). 82873MAA1

At least one of the following other identifiers:

- ISIN US82873MAA18

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 15000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 12323850.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1584026

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-03-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.625
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)	
--	--



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 562

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | SINCLAIR TELEVISION GROUP INC                        |
| b. LEI (if any) of issuer. (1)                          | 549300CQGEN0CH65UD62                                 |
| c. Title of the issue or description of the investment. | SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/30 5.5 |
| d. CUSIP (if any).                                      | 829259AY6  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US829259AY67 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |                                |                      |
|--------------------------------|----------------------|
| a. Balance                     | 2250000.000000       |
| b. Units                       | Principal amount     |
| c. Description of other units. |                      |
| d. Currency. (3)               | United States Dollar |
| e. Value. (4)                  | 1211422.500000       |
| f. Exchange rate.              |                      |

g. Percentage value compared to net assets of the Fund.	0.0155708
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-03-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 563

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | SIRIUS XM RADIO INC                           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | WP5O65E6BMU84LNO4227                          |
| c. Title of the issue or description of the investment. | SIRIUS XM RADIO INC COMPANY GUAR 144A 07/28 4 |
| d. CUSIP (if any).                                      | 82967NBJ6                                     |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US82967NBJ63 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 16000000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13673489.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1757500

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-07-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 564

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SIRIUS XM RADIO INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	WP5O65E6BMU84LNO4227
c. Title of the issue or description of the investment.	SIRIUS XM RADIO INC COMPANY GUAR 144A 07/30 4.125
d. CUSIP (if any).	82967NBG2

At least one of the following other identifiers:

- ISIN	US82967NBG25
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	15000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12026550.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1545813

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 565

*Item C.1. Identification of investment.*

a. Name of issuer (if any). SIRIUS XM RADIO INC

b. LEI (if any) of issuer. [\(1\)](#) WP5O65E6BMU84LNO4227

c. Title of the issue or description of the investment.	SIRIUS XM RADIO INC COMPANY GUAR 144A 08/27 5
---	---

d. CUSIP (if any).	82967NBA5
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At least one of the following other identifiers:

- ISIN	US82967NBA54
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4572025.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0587658

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-08-01
-------------------	------------



b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 566

## Item C.1. Identification of investment.

a. Name of issuer (if any).	SIRIUS XM RADIO INC
b. LEI (if any) of issuer. (1)	WP5O65E6BMU84LNO4227
c. Title of the issue or description of the investment.	SIRIUS XM RADIO INC COMPANY GUAR 144A 09/26 3.125
d. CUSIP (if any).	82967NBL1

At least one of the following other identifiers:

- ISIN	US82967NBL10
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4461450.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0573445

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-09-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 567

Item C.1. Identification of investment.

a. Name of issuer (if any).SIRIUS XM RADIO INC

b. LEI (if any) of issuer. (1)WP5O65E6BMU84LNO4227

c. Title of the issue or description of the investment.SIRIUS XM RADIO INC COMPANY GUAR 144A 09/31 3.875

d. CUSIP (if any).82967NBM9

At least one of the following other identifiers:

- ISINUS82967NBM92

Item C.2. Amount of each investment.

Balance. (2)

a. Balance5000000.000000

b. UnitsPrincipal amount

c. Description of other units.

d. Currency. (3)United States Dollar

e. Value. (4)3792030.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.0.0487403

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)Debt

b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-09-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 568

Item C.1. Identification of investment.

- a. Name of issuer (if any).

SM ENERGY COMPANY
- b. LEI (if any) of issuer. (1)

84BUTVXV5ODI6BXNMH43
- c. Title of the issue or description of the investment.

SM ENERGY CO SR UNSECURED 07/28 6.5
- d. CUSIP (if any).

78454LAW0

At least one of the following other identifiers:

- ISIN

US78454LAW00

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

9610650.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1235290

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-07-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 569

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

SOLENIS (OLYMPUS WATER US HOLDING CORPORATION)

b. LEI (if any) of issuer. (1)

549300YU2GGVCBN3MY89

c. Title of the issue or description of the investment.

OLYMPUS WTR US HLDG CORP SR SECURED 144A 10/28 4.25

d. CUSIP (if any).

681639AA8

At least one of the following other identifiers:

- ISIN

US681639AA87

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

28000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

22855560.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2937703

**Item C.3. Payoff profile.**



a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-10-01  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 4.25  
c. Currently in default? ☐ Yes ☒ No  
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No  
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No  
f. For convertible securities, also provide:  
i. Mandatory convertible? ☐ Yes ☐ No  
ii. Contingent convertible? ☐ Yes ☐ No  
iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 570

Item C.1. Identification of investment.

- a. Name of issuer (if any).

SOLENIS (OLYMPUS WATER US HOLDING CORPORATION)
- b. LEI (if any) of issuer. [\(1\)](#)

549300YU2GGVCBN3MY89
- c. Title of the issue or description of the investment.

OLYMPUS WTR US HLDG CORP SR SECURED REGS 10/28 3.875
- d. CUSIP (if any).

ACI20N2W8

At least one of the following other identifiers:

- ISIN

XS2391351454

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

5000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

Euro Member Countries
- e. Value. [\(4\)](#)

4439388.650000

f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0570610

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-10-01
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b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	3.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 571

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- SOLENIS (OLYMPUS WATER US HOLDING CORPORATION)

549300YU2GGVCBN3MY89

OLYMPUS WTR US HLDG CORP SR UNSECURED 144A 10/29 6.25

681639AB6

At least one of the following other identifiers:

- ISIN
- US681639AB60

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 16000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12383080.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1591639

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-10-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 572

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	SOLENIS (OLYMPUS WATER US HOLDING CORPORATION)
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300YU2GGVCBN3MY89
c. Title of the issue or description of the investment.	OLYMPUS WTR US HLDG CORP SR UNSECURED REGS 10/29 5.375
d. CUSIP (if any).	ACI20N2N8

At least one of the following other identifiers:

- ISIN XS2391352932

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	8650000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	6853945.680000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0880961

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-10-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

5.375
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 573

*Item C.1. Identification of investment.*



a. Name of issuer (if any).	SOUTHWESTERN ENERGY COMPANY
b. LEI (if any) of issuer. (1)	EFWMP121W54QV9MGOP87
c. Title of the issue or description of the investment.	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375
d. CUSIP (if any).	845467AR0

At least one of the following other identifiers:

- ISIN	US845467AR03
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5531384.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0710968

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-02-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 574

### Item C.1. Identification of investment.

a. Name of issuer (if any).

SOUTHWESTERN ENERGY COMPANY

b. LEI (if any) of issuer. (1)

EFWMP121W54QV9MGOP87

c. Title of the issue or description of the investment.

SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75

d. CUSIP (if any).

845467AT6

At least one of the following other identifiers:

- ISIN

US845467AT68

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

8593683.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1104575

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2032-02-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 575

### Item C.1. Identification of investment.

- a. Name of issuer (if any). SOUTHWESTERN ENERGY COMPANY
- b. LEI (if any) of issuer. [\(1\)](#) EFWMP121W54QV9MGOP87
- c. Title of the issue or description of the investment. SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375
- d. CUSIP (if any). 845467AS8

At least one of the following other identifiers:

- ISIN US845467AS85

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 12500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 11403220.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1465695

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2030-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 576**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). SPECTRUM BRANDS INC
- b. LEI (if any) of issuer. (1) 549300VU3EH2E73C1Q04
- c. Title of the issue or description of the investment. SPECTRUM BRANDS INC COMPANY GUAR 144A 03/31 3.875
- d. CUSIP (if any). 84762LAX3

At least one of the following other identifiers:

- ISIN US84762LAX38

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 8124250.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1044238

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2031-03-15

Fixed

3.875

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 577

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). SPECTRUM BRANDS INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300VU3EH2E73C1Q04
- c. Title of the issue or description of the investment. SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5
- d. CUSIP (if any). 84762LAV7

At least one of the following other identifiers:

- ISIN US84762LAV71

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9072850.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1166164
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-10-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 578

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | SPEEDWAY MOTORSPORTS LLC / SPEEDWAY FUNDING II INC     |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | SPEEDWAY MOT/SPEEDWAY FD SR UNSECURED 144A 11/27 4.875 |
| d. CUSIP (if any).                                      | 84779MAA2  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US84779MAA27 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 12500000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11356625.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1459706

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-11-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 579

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SPIRIT AEROSYSTEMS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	ZD2NBKV6GCC3UMGBM518
c. Title of the issue or description of the investment.	SPIRIT AEROSYSTEMS INC COMPANY GUAR 06/28 4.6
d. CUSIP (if any).	85205TAK6

At least one of the following other identifiers:

- ISIN	US85205TAK60
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7805512.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1003269

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-06-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.6

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 580**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SPIRIT AEROSYSTEMS INC

b. LEI (if any) of issuer. [\(1\)](#) ZD2NBKV6GCC3UMGBM518

c. Title of the issue or description of the investment.	SPIRIT AEROSYSTEMS INC SECURED 144A 04/25 7.5
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d. CUSIP (if any).	85205TAL4
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At least one of the following other identifiers:

- ISIN	US85205TAL44
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	11900000.000000
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b. Units	Principal amount
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c. Description of other units.	
--------------------------------	--

d. Currency. <a href="#">(3)</a>	United States Dollar
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e. Value. <a href="#">(4)</a>	11688448.940000
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f. Exchange rate.	
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g. Percentage value compared to net assets of the Fund.	0.1502356
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
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b. Issuer type. <a href="#">(7)</a>	Corporate
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**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
--	--------------------------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-04-15
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b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

7.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 581

## Item C.1. Identification of investment.

a. Name of issuer (if any).	SPIRIT AEROSYSTEMS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	ZD2NBKV6GCC3UMGBM518
c. Title of the issue or description of the investment.	SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.375
d. CUSIP (if any).	85205TAN0

At least one of the following other identifiers:

- ISIN	US85205TAN00
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10188850.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1309608

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-11-30

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 9.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 582

### Item C.1. Identification of investment.

a. Name of issuer (if any).

SPIRIT AIRLINES INC (LOYALTY)

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8

d. CUSIP (if any).

84859BAB7

At least one of the following other identifiers:

- ISIN

US84859BAB71

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

12005474.400000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1543105

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CAYMAN ISLANDS

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-09-20

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 8

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 583

Item C.1. Identification of investment.

- a. Name of issuer (if any).

SRS DISTRIBUTION INC
- b. LEI (if any) of issuer. (1)

549300ZQ3XP75BCYM468
- c. Title of the issue or description of the investment.

SRS DISTRIBUTION INC COMPANY GUAR 144A 07/29 6.125
- d. CUSIP (if any).

78471RAC0

At least one of the following other identifiers:

- ISIN

US78471RAC07

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

8526290.900000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1095913

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 584

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SRS DISTRIBUTION INC

b. LEI (if any) of issuer. (1) 549300ZQ3XP75BCYM468

c. Title of the issue or description of the investment. SRS DISTRIBUTION INC COMPANY GUAR 144A 12/29 6

d. CUSIP (if any). 78471RAD8

At least one of the following other identifiers:

- ISIN US78471RAD89

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 15000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 12616725.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1621671

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-12-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 585

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

SRS DISTRIBUTION INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300ZQ3XP75BCYM468
- c. Title of the issue or description of the investment.

SRS DISTRIBUTION INC SR SECURED 144A 07/28 4.625
- d. CUSIP (if any).

78471RAB2

At least one of the following other identifiers:

- ISIN

US78471RAB24

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

15000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

12978430.200000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1668162

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-07-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 586

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- STANDARD INDUSTRIES INC

54930064UHXCIUWVI755

STANDARD INDUSTRIES INC SR UNSECURED 144A 01/28 4.75

853496AD9

At least one of the following other identifiers:

- ISIN
- US853496AD99

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 12500000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11290612.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1451221

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-01-15
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b. Coupon.	
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i. Coupon category. (13)	Fixed
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ii. Annualized rate.	4.75
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 587

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	STANDARD INDUSTRIES INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930064UHXCIUWVI755
c. Title of the issue or description of the investment.	STANDARD INDUSTRIES INC SR UNSECURED 144A 01/31 3.375
d. CUSIP (if any).	853496AH0

At least one of the following other identifiers:

- ISIN	US853496AH04
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	27000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	20904372.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2686910

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-01-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

- ii. Annualized rate.

3.375
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 588

Item C.1. Identification of investment.



a. Name of issuer (if any).	STANDARD INDUSTRIES INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930064UHXCIUWVI755
c. Title of the issue or description of the investment.	STANDARD INDUSTRIES INC SR UNSECURED 144A 02/27 5
d. CUSIP (if any).	853496AC1

At least one of the following other identifiers:

- ISIN	US853496AC17
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	12500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11599140.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1490877

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 589

### Item C.1. Identification of investment.

a. Name of issuer (if any).

STANDARD INDUSTRIES INC

b. LEI (if any) of issuer. (1)

54930064UHXCIUWVI755

c. Title of the issue or description of the investment.

STANDARD INDUSTRIES INC SR UNSECURED 144A 07/30 4.375

d. CUSIP (if any).

853496AG2

At least one of the following other identifiers:

- ISIN

US853496AG21

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

17750000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14719081.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1891894

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 590

### Item C.1. Identification of investment.

- a. Name of issuer (if any). STANDARD INDUSTRIES INC
- b. LEI (if any) of issuer. (1) 54930064UHXCIUWVI755
- c. Title of the issue or description of the investment. STANDARD INDUSTRIES INC SR UNSECURED REGS 11/26 2.25
- d. CUSIP (if any). ACI1GX0P8

At least one of the following other identifiers:

- ISIN XS2080766475

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 4000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 3745570.650000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.0481431

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2026-11-21

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 591**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

STATION CASINOS LLC
- b. LEI (if any) of issuer. [\(1\)](#)

5493004E7Q60TX54WL62
- c. Title of the issue or description of the investment.

STATION CASINOS LLC COMPANY GUAR 144A 02/28 4.5
- d. CUSIP (if any).

857691AG4

At least one of the following other identifiers:

- ISIN

US857691AG41

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance

8000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

6987320.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0898104

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-02-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# **Schedule of Portfolio Investments Record: 592**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). STATION CASINOS LLC
- b. LEI (if any) of issuer. [\(1\)](#) 5493004E7Q60TX54WL62
- c. Title of the issue or description of the investment. STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.625
- d. CUSIP (if any). 857691AH2

At least one of the following other identifiers:

- ISIN US857691AH24

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4004940.900000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0514769
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-12-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.625
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 593

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | STRATHCONA RESOURCES LTD/ALBERTA                   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300YNIUISTSZMLF56                               |
| c. Title of the issue or description of the investment. | STRATHCONA RESOURCES SR UNSECURED 144A 08/26 6.875 |
| d. CUSIP (if any).                                      | 86304TAA6  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US86304TAA60 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 3500000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3302512.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0424483

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-08-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 594

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). STRUCTURED ASSET MTG INV INC 2005-AR5
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR5 A2
- d. CUSIP (if any). 86359LPE3

At least one of the following other identifiers:

- ISIN US86359LPE38

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	7577.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7220.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000928

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-mortgage backed security
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2035-07-19
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Floating
ii. Annualized rate.	5.94156
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 595**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5
d. CUSIP (if any).	864486AL9
At least one of the following other identifiers:	
- ISIN	US864486AL98

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	11000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9195725.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1181958

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-06-01
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b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 596

## Item C.1. Identification of investment.

a. Name of issuer (if any).	SYNEOS HEALTH INC (STAR PARENT INC)
b. LEI (if any) of issuer. (1)	254900GRGCJYRMDRWT73
c. Title of the issue or description of the investment.	STAR PARENT INC SR SECURED 144A 10/30 9
d. CUSIP (if any).	855170AA4

At least one of the following other identifiers:

- ISIN	US855170AA41
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6075000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6146397.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0790017

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-10-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 9

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 597

### Item C.1. Identification of investment.

a. Name of issuer (if any).

TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 01/28 5.5

d. CUSIP (if any).

87470LAD3

At least one of the following other identifiers:

- ISIN

US87470LAD38

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

9111097.200000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1171080

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 598

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 10/25 7.5
- d. CUSIP (if any). 87470LAH4

At least one of the following other identifiers:

- ISIN US87470LAH42

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 2000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 1996760.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0256650

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 599

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6

d. CUSIP (if any). 87470LAJ0

At least one of the following other identifiers:

- ISIN US87470LAJ08

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 5875000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 5192236.880000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0667376

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-12-31

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 600

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

TBW MTGE BACKED P/T CERT 2007-2
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

TBW MORTGAGE BACKED PASS THROU TBW 2007 2 A6A
- d. CUSIP (if any).

872227AK9

At least one of the following other identifiers:

- ISIN

US872227AK96

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

141210.470000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

53378.210000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0006861

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

ABS-mortgage backed security

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2037-07-25

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

6.5145

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 601

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- TEGNA INC

549300YC5EDBGX85AO10

TEGNA INC COMPANY GUAR 03/28 4.625

87901JAJ4

At least one of the following other identifiers:

- ISIN
- US87901JAJ43

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 8500000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7384375.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0949139

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-03-15
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b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.	4.625
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 602

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	TEGNA INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300YC5EDBGX85AO10
c. Title of the issue or description of the investment.	TEGNA INC COMPANY GUAR 09/29 5
d. CUSIP (if any).	87901JAH8

At least one of the following other identifiers:

- ISIN	US87901JAH86
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	14000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11777150.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1513757

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-09-15
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b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

5
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 603

Item C.1. Identification of investment.



a. Name of issuer (if any).	TEGNA INC
b. LEI (if any) of issuer. (1)	549300YC5EDBGX85AO10
c. Title of the issue or description of the investment.	TEGNA INC COMPANY GUAR 144A 03/26 4.75
d. CUSIP (if any).	87901JAF2

At least one of the following other identifiers:

- ISIN	US87901JAF21
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2371587.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0304828

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 604

### Item C.1. Identification of investment.

a. Name of issuer (if any).

TELECOM ITALIA CAPITAL SA

b. LEI (if any) of issuer. (1)

549300777DJZOR5C4L39

c. Title of the issue or description of the investment.

TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2

d. CUSIP (if any).

87927VAR9

At least one of the following other identifiers:

- ISIN

US87927VAR96

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4453720.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0572452

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

LUXEMBOURG

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-07-18
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7.2
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 605

### Item C.1. Identification of investment.

- a. Name of issuer (if any). TELECOM ITALIA CAPITAL SA
- b. LEI (if any) of issuer. (1) 549300777DJZOR5C4L39
- c. Title of the issue or description of the investment. TELECOM ITALIA CAPITAL COMPANY GUAR 11/33 6.375
- d. CUSIP (if any). 87927VAF5

At least one of the following other identifiers:

- ISIN US87927VAF58

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 8680476.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1115731

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) LUXEMBOURG

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2033-11-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 606**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). TELECOM ITALIA SPA (AKA: TIM SPA)
- b. LEI (if any) of issuer. (1) 549300W384M3RI3VXU42
- c. Title of the issue or description of the investment. TELECOM ITALIA SPA SR UNSECURED REGS 07/28 7.875
- d. CUSIP (if any). ACI2K1246

At least one of the following other identifiers:

- ISIN XS2696040851

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 54000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 59219590.840000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.7611696

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	ITALY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-07-31
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 607

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). TELEFLEX INCORPORATED
- b. LEI (if any) of issuer. [\(1\)](#) UUL85LWXB4NGSWWXIQ25
- c. Title of the issue or description of the investment. TELEFLEX INC COMPANY GUAR 144A 06/28 4.25
- d. CUSIP (if any). 879369AG1

At least one of the following other identifiers:

- ISIN US879369AG12

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 15000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 13434150.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1726737
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-06-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.25
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 608

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | TELENET FINANCE LUXEMBOURG NOTES SA RL             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 2138007RI9GLJPCC3E25                               |
| c. Title of the issue or description of the investment. | TELENET FINANCE LUX NOTE SR SECURED 144A 03/28 5.5 |
| d. CUSIP (if any).                                      | BF955DII4  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | BE6300372289 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 7000000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6340250.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0814934

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	LUXEMBOURG
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-03-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 609

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TEMPO ACQUISITION LLC / TEMPO ACQUISITION FINANCE CORP

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. TEMPO ACQUISITION LLC/FI SR SECURED 144A 06/25 5.75

d. CUSIP (if any). 88023JAD8

At least one of the following other identifiers:

- ISIN US88023JAD81

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	12500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	12227542.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1571648

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-06-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 610**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TENET HEALTHCARE CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 0W9AIBT6U6ADJ2I8HK17

c. Title of the issue or description of the investment.

TENET HEALTHCARE CORP COMPANY GUAR 10/28 6.125

d. CUSIP (if any).

88033GDK3

At least one of the following other identifiers:

- ISIN

US88033GDK31

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

30000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

28190400.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.3623408

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-10-01



b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 611

## Item C.1. Identification of investment.

a. Name of issuer (if any).	TENET HEALTHCARE CORPORATION
b. LEI (if any) of issuer. (1)	0W9AIBT6U6ADJ2I8HK17
c. Title of the issue or description of the investment.	TENET HEALTHCARE CORP SECURED 02/27 6.25
d. CUSIP (if any).	88033GDS6

At least one of the following other identifiers:

- ISIN	US88033GDS66
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6779975.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0871453

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-02-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 612

### Item C.1. Identification of investment.

a. Name of issuer (if any).

TENET HEALTHCARE CORPORATION

b. LEI (if any) of issuer. (1)

0W9AIBT6U6ADJ2I8HK17

c. Title of the issue or description of the investment.

TENET HEALTHCARE CORP SR SECURED 01/26 4.875

d. CUSIP (if any).

88033GCZ1

At least one of the following other identifiers:

- ISIN

US88033GCZ19

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5274580.580000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0677960

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-01-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 613

Item C.1. Identification of investment.

- a. Name of issuer (if any).

TENET HEALTHCARE CORPORATION
- b. LEI (if any) of issuer. (1)

0W9AIBT6U6ADJ2I8HK17
- c. Title of the issue or description of the investment.

TENET HEALTHCARE CORP SR SECURED 01/30 4.375
- d. CUSIP (if any).

88033GDR8

At least one of the following other identifiers:

- ISIN

US88033GDR83

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

11000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

9475392.300000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1217904

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 614

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TENET HEALTHCARE CORPORATION

b. LEI (if any) of issuer. (1) 0W9AIBT6U6ADJ2I8HK17

c. Title of the issue or description of the investment. TENET HEALTHCARE CORP SR SECURED 06/28 4.625

d. CUSIP (if any). 88033GDH0

At least one of the following other identifiers:

- ISIN US88033GDH02

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 10000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 9012168.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1158365

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-06-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 615

Item C.1. Identification of investment.

a. Name of issuer (if any).	TENET HEALTHCARE CORPORATION
b. LEI (if any) of issuer. (1).	0W9AIBT6U6ADJ2I8HK17
c. Title of the issue or description of the investment.	TENET HEALTHCARE CORP SR SECURED 06/30 6.125
d. CUSIP (if any).	88033GDQ0

At least one of the following other identifiers:

- ISIN	US88033GDQ01
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Item C.2. Amount of each investment.

Balance. (2).

a. Balance	26000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	24408781.800000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.3137344

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2030-06-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 616

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- TENET HEALTHCARE CORPORATION

0W9AIBT6U6ADJ2I8HK17

TENET HEALTHCARE CORP SR SECURED 11/27 5.125

88033GDB3

At least one of the following other identifiers:

- ISIN
- US88033GDB32

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 7000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6521408.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0838219

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-11-01
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 617**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	TENET HEALTHCARE CORPORATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	0W9AIBT6U6ADJ2I8HK17
c. Title of the issue or description of the investment.	TENET HEALTHCARE CORP SR UNSECURED 11/31 6.875
d. CUSIP (if any).	88033GAV2

At least one of the following other identifiers:

- ISIN US88033GAV23

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	959836.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0123371

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-11-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
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- ii. Annualized rate.

6.875
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 618

Item C.1. Identification of investment.



a. Name of issuer (if any).	TERRAFORM POWER OPERATING LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493000S2OLR3UT5BE13
c. Title of the issue or description of the investment.	TERRAFORM POWER OPERATIN COMPANY GUAR 144A 01/28 5
d. CUSIP (if any).	88104LAE3

At least one of the following other identifiers:

- ISIN	US88104LAE39
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	15000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	13629975.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1751907

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-01-31

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 619

### Item C.1. Identification of investment.

a. Name of issuer (if any).

TERRAFORM POWER OPERATING LLC

b. LEI (if any) of issuer. (1)

5493000S2OLR3UT5BE13

c. Title of the issue or description of the investment.

TERRAFORM POWER OPERATIN COMPANY GUAR 144A 01/30 4.75

d. CUSIP (if any).

88104LAG8

At least one of the following other identifiers:

- ISIN

US88104LAG86

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

7500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6417412.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0824852

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-01-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 620

### Item C.1. Identification of investment.

- a. Name of issuer (if any). THE ADT SECURITY CORPORATION
- b. LEI (if any) of issuer. (1) 5493009JEEDYLVRA0J13
- c. Title of the issue or description of the investment. ADT SEC CORP SR SECURED 144A 07/32 4.875
- d. CUSIP (if any). 74166NAA2

At least one of the following other identifiers:

- ISIN US74166NAA28

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 11000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9199300.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1182417

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2032-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 621

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

THE ADT SECURITY CORPORATION

b. LEI (if any) of issuer. [\(1\)](#)

5493009JEEDYLVRA0J13

c. Title of the issue or description of the investment.

ADT SEC CORP SR SECURED 144A 08/29 4.125

d. CUSIP (if any).

00109LAA1

At least one of the following other identifiers:

- ISIN

US00109LAA17

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

4000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

3386620.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0435294

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-08-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 622

**Item C.1. Identification of investment.**

a. Name of issuer (if any). THOR INDUSTRIES INC

b. LEI (if any) of issuer. [\(1\)](#) 254900XZO1228PDSG060

c. Title of the issue or description of the investment. THOR INDUSTRIES COMPANY GUAR 144A 10/29 4

d. CUSIP (if any). 885160AA9

At least one of the following other identifiers:

- ISIN US885160AA99

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 7625000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 6290625.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0808555
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-10-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 623

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | TK ELEVATOR (VERTICAL MIDCO GMBH)                  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 254900K869UN2ZWVB351                               |
| c. Title of the issue or description of the investment. | TK ELEVATOR MIDCO GMBH SR SECURED REGS 07/27 4.375 |
| d. CUSIP (if any).                                      | ACI1NM9X8  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS2199597456 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 4500000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4319804.940000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0555239

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-07-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 624

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	TK ELEVATOR US NEWCO INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300C2AFWPAYWS5574
c. Title of the issue or description of the investment.	TK ELEVATOR US NEWCO INC SR SECURED 144A 07/27 5.25
d. CUSIP (if any).	92537RAA7

At least one of the following other identifiers:

- ISIN	US92537RAA77
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	12550000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11516675.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1480277

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-07-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.25
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 625

*Item C.1. Identification of investment.*

a. Name of issuer (if any). TOPBUILD CORP  
b. LEI (if any) of issuer. [\(1\)](#) 5493007YSKHOL4RWII46

c. Title of the issue or description of the investment.	TOPBUILD CORP COMPANY GUAR 144A 02/32 4.125
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d. CUSIP (if any).	89055FAC7
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At least one of the following other identifiers:

- ISIN	US89055FAC77
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	12500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10163083.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1306296

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-02-15
-------------------	------------



b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

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—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 626

## Item C.1. Identification of investment.

a. Name of issuer (if any).	TOPBUILD CORP
b. LEI (if any) of issuer. (1)	5493007YSKHOL4RWII46
c. Title of the issue or description of the investment.	TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625
d. CUSIP (if any).	89055FAB9

At least one of the following other identifiers:

- ISIN	US89055FAB94
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	426290.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0054793

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-03-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 627

### Item C.1. Identification of investment.

a. Name of issuer (if any).

TRANSDIGM INC

b. LEI (if any) of issuer. (1)

88Q84GB3X55CF5OC7582

c. Title of the issue or description of the investment.

TRANSDIGM INC COMPANY GUAR 01/29 4.625

d. CUSIP (if any).

893647BP1

At least one of the following other identifiers:

- ISIN

US893647BP15

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

55050000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

48140949.750000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.6187720

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 628

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). TRANSDIGM INC
- b. LEI (if any) of issuer. [\(1\)](#) 88Q84GB3X55CF5OC7582
- c. Title of the issue or description of the investment. TRANSDIGM INC COMPANY GUAR 11/27 5.5
- d. CUSIP (if any). 893647BL0

At least one of the following other identifiers:

- ISIN US893647BL01

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 25000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 23433618.750000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.3012003

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-11-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 629

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

TRANSDIGM INC

b. LEI (if any) of issuer. (1)

88Q84GB3X55CF5OC7582

c. Title of the issue or description of the investment.

TRANSDIGM INC SR SECURED 144A 03/26 6.25

d. CUSIP (if any).

893647BE6

At least one of the following other identifiers:

- ISIN

US893647BE67

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

17500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

17210474.050000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2212121

**Item C.3. Payoff profile.**



a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-03-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

6.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 630

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

TRANSDIGM INC
- b. LEI (if any) of issuer. [\(1\)](#)

88Q84GB3X55CF5OC7582
- c. Title of the issue or description of the investment.

TRANSDIGM INC SR SECURED 144A 08/28 6.75
- d. CUSIP (if any).

893647BR7

At least one of the following other identifiers:

- ISIN

US893647BR70

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

12000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

11828862.960000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1520404

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2028-08-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 631

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- TRANSDIGM INC

88Q84GB3X55CF5OC7582

TRANSDIGM INC SR SECURED 144A 12/30 6.875

893647BS5

At least one of the following other identifiers:

- ISIN
- US893647BS53

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 24500000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24052120.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3091501

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-12-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 632

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	TRANSOCEAN INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	DOL4HJ22ADYSIWES4H94
c. Title of the issue or description of the investment.	TRANSOCEAN INC SR SECURED 144A 02/30 8.75
d. CUSIP (if any).	893830BX6

At least one of the following other identifiers:

- ISIN US893830BX61

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	7600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7777764.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0999703

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CAYMAN ISLANDS
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-02-15

b. Coupon.

i. Coupon category. (13) Fixed

- ii. Annualized rate.

8.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 633

Item C.1. Identification of investment.



a. Name of issuer (if any).	TRANSOCEAN TITAN FINANCING LIMITED
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	TRANSOCEAN TITAN FIN LTD SR SECURED 144A 02/28 8.375
d. CUSIP (if any).	89386MAA6

At least one of the following other identifiers:

- ISIN	US89386MAA62
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#### *Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	2150000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2189441.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0281416

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	CAYMAN ISLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

#### *Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### *Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### *Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2028-02-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 8.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 634

### Item C.1. Identification of investment.

a. Name of issuer (if any).

TRAVEL + LEISURE CO (AKA: WYNDHAM DESTINATIONS INC/WYNDHAM WORLDWIDE CORP)

b. LEI (if any) of issuer. (1)

T4VNTWMFQ7JQB65L7T35

c. Title of the issue or description of the investment.

TRAVEL + LEISURE CO SR SECURED 144A 03/30 4.625

d. CUSIP (if any).

98310WAQ1

At least one of the following other identifiers:

- ISIN

US98310WAQ15

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

10534063.880000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1353979

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 635

### Item C.1. Identification of investment.

- a. Name of issuer (if any). TRAVEL + LEISURE CO (AKA: WYNDHAM DESTINATIONS INC/WYNDHAM WORLDWIDE CORP)
- b. LEI (if any) of issuer. [\(1\)](#) T4VNTWMFQ7JQB65L7T35
- c. Title of the issue or description of the investment. TRAVEL + LEISURE CO SR SECURED 144A 07/26 6.625
- d. CUSIP (if any). 98310WAS7

At least one of the following other identifiers:

- ISIN US98310WAS70

### Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9738500.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1251723

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-07-31

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 636****Item C.1. Identification of investment.**

- a. Name of issuer (if any). TRAVEL + LEISURE CO (AKA: WYNDHAM DESTINATIONS INC/WYNDHAM WORLDWIDE CORP)
- b. LEI (if any) of issuer. [\(1\)](#) T4VNTWMFQ7JQB65L7T35
- c. Title of the issue or description of the investment. TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5
- d. CUSIP (if any). 894164AA0

At least one of the following other identifiers:

- ISIN US894164AA06

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 15000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 12600150.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1619540

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2029-12-01
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.4.5

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 637

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). TRINET GROUP INC
- b. LEI (if any) of issuer. (1) 5299003FJVBETSFKE990
- c. Title of the issue or description of the investment. TRINET GROUP INC SR UNSECURED 144A 08/31 7.125
- d. CUSIP (if any). 896288AC1

At least one of the following other identifiers:

- ISIN US896288AC18

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 7600000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7533614.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0968321
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**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-08-15
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b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.	7.125
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 638

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

TRIPADVISOR INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300XVG45PT5BART17
- c. Title of the issue or description of the investment.

TRIPADVISOR INC COMPANY GUAR 144A 07/25 7
- d. CUSIP (if any).

896945AA0

At least one of the following other identifiers:

- ISIN

US896945AA07

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance

7000000.000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6994190.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0898987

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-07-15
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b. Coupon.	
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i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	7
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 639

***Item C.1. Identification of investment.***

a. Name of issuer (if any).	TRIUMPH GROUP INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493007L6S47Q14SL582
c. Title of the issue or description of the investment.	TRIUMPH GROUP INC COMPANY GUAR 08/25 7.75
d. CUSIP (if any).	896818AP6

At least one of the following other identifiers:

- ISIN	US896818AP61
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4755775.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0611276

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-08-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	7.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 640**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	TRIUMPH GROUP INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493007L6S47Q14SL582

c. Title of the issue or description of the investment.	TRIUMPH GROUP INC SR SECURED 144A 03/28 9
d. CUSIP (if any).	896818AU5

At least one of the following other identifiers:

- ISIN	US896818AU56
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19801124.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2545106

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-03-15
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b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

9

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 641

## Item C.1. Identification of investment.

a. Name of issuer (if any).	TWILIO INC
b. LEI (if any) of issuer. (1)	5493004W8TRGD63APX93
c. Title of the issue or description of the investment.	TWILIO INC COMPANY GUAR 03/29 3.625
d. CUSIP (if any).	90138FAC6

At least one of the following other identifiers:

- ISIN	US90138FAC68
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5866548.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0754048

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-03-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 642

Item C.1. Identification of investment.

a. Name of issuer (if any).TWILIO INC

b. LEI (if any) of issuer. (1)5493004W8TRGD63APX93

c. Title of the issue or description of the investment.TWILIO INC COMPANY GUAR 03/31 3.875

d. CUSIP (if any).90138FAD4

At least one of the following other identifiers:

- ISINUS90138FAD42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance7000000.000000

b. UnitsPrincipal amount

c. Description of other units.

d. Currency. (3)United States Dollar

e. Value. (4)5698579.600000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.0.0732458

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)Debt

b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 643

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UBER TECHNOLOGIES INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300B2FTG34FILDR98
- c. Title of the issue or description of the investment. UBER TECHNOLOGIES INC COMPANY GUAR 144A 08/29 4.5
- d. CUSIP (if any). 90353TAK6

At least one of the following other identifiers:

- ISIN US90353TAK60

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 21000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 18810365.700000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2417760

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-08-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 644

**Item C.1. Identification of investment.**

a. Name of issuer (if any). AMSTED INDUSTRIES INCORPORATED

b. LEI (if any) of issuer. (1) N2VLGYMEEBIU3PFSUY86

c. Title of the issue or description of the investment. AMSTED INDUSTRIES SR UNSECURED 144A 05/30 4.625

d. CUSIP (if any). 032177AJ6

At least one of the following other identifiers:

- ISIN US032177AJ66

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 10125000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 8594651.310000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1104700

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 645

Item C.1. Identification of investment.

- a. Name of issuer (if any).

AMWINS GROUP INC
- b. LEI (if any) of issuer. (1).

549300SJE7MUB8NMRG61
- c. Title of the issue or description of the investment.

AMWINS GROUP INC SR UNSECURED 144A 06/29 4.875
- d. CUSIP (if any).

031921AB5

At least one of the following other identifiers:

- ISIN

US031921AB57

Item C.2. Amount of each investment.

Balance. (2).

- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3).

United States Dollar
- e. Value. (4).

8775340.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1127924

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-06-30

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 646

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- ANCESTRY.COM

2549009ADY4208OH2Y47

ARCHES BUYER INC SR SECURED 144A 06/28 4.25

039524AA1

At least one of the following other identifiers:

- ISIN
- US039524AA11

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 20000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17075952.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2194830

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-06-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	4.25
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 647

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	UNITED AIRLINES INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	K1OQBWM7XEOO08LDNP29
c. Title of the issue or description of the investment.	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375
d. CUSIP (if any).	90932LAG2

At least one of the following other identifiers:

- ISIN US90932LAG23

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	19500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18052817.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2320390

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-04-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

4.375
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 648

Item C.1. Identification of investment.



a. Name of issuer (if any).	UNITED AIRLINES INC
b. LEI (if any) of issuer. (1)	K1OQBWM7XEOO08LDNP29
c. Title of the issue or description of the investment.	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625
d. CUSIP (if any).	90932LAH0

At least one of the following other identifiers:

- ISIN	US90932LAH06
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	34600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29775914.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3827200

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-04-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 649

### Item C.1. Identification of investment.

a. Name of issuer (if any).

UNITED RENTALS (NORTH AMERICA) INC

b. LEI (if any) of issuer. (1)

NGIZXNT70J2LYT3FBI09

c. Title of the issue or description of the investment.

UNITED RENTALS NORTH AM COMPANY GUAR 07/30 4

d. CUSIP (if any).

911365BN3

At least one of the following other identifiers:

- ISIN

US911365BN33

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

8535136.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1097050

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-07-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 650

### Item C.1. Identification of investment.

- a. Name of issuer (if any). UNITED STATES GOVT
- b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. TREASURY BILL 12/23 0.00000
- d. CUSIP (if any). 912797FT9

At least one of the following other identifiers:

- ISIN US912797FT96

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 5583000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5528649.500000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0710616

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) U.S. Treasury

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2023-12-07

b. Coupon.

i. Coupon category. [\(13\)](#) None

ii. Annualized rate. 0

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 651

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

UNITED STATES GOVT

b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.

TREASURY BILL 12/23 0.00000

d. CUSIP (if any).

912797FU6

At least one of the following other identifiers:

- ISIN

US912797FU69

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

8963000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

8866763.550000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1139675

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2023-12-14

None

0

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 652

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/27 5.75
- d. CUSIP (if any). 03690AAD8

At least one of the following other identifiers:

- ISIN US03690AAD81

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4776743.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0613971
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-03-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 653

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 06/29 5.375       |
| d. CUSIP (if any).                                      | 03690AAH9  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US03690AAH95 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 10000000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9166876.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1178250

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-06-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 654

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ANTERO RESOURCES CORPORATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	APVBKPOULHUX7YZLKU17
c. Title of the issue or description of the investment.	ANTERO RESOURCES CORP COMPANY GUAR 144A 03/30 5.375
d. CUSIP (if any).	03674XAS5

At least one of the following other identifiers:

- ISIN	US03674XAS53
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9218735.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1184915

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-03-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 655**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UNITED STATES GOVT
b. LEI (if any) of issuer. <a href="#">(1)</a>	254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.

US TREASURY N/B 04/27 2.75

d. CUSIP (if any).

91282CEN7

At least one of the following other identifiers:

- ISIN

US91282CEN74

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

100700000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

94182035.410000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1.2105538

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-04-30



b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 656

## Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY N/B 05/25 4.25
d. CUSIP (if any).	91282CHD6

At least one of the following other identifiers:

- ISIN	US91282CHD65
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	167100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	164632664.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.1160797

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-05-31

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 657

### Item C.1. Identification of investment.

a. Name of issuer (if any).

UNITED STATES GOVT

b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.

US TREASURY N/B 05/26 3.625

d. CUSIP (if any).

91282CHB0

At least one of the following other identifiers:

- ISIN

US91282CHB00

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

174100000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

168774987.850000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

2.1693224

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-05-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 658

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES GOVT
- b. LEI (if any) of issuer. (1) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY N/B 05/33 3.375
- d. CUSIP (if any). 91282CHC8

At least one of the following other identifiers:

- ISIN US91282CHC82

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 100100000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 90793828.130000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.1670040

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-05-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 659

Item C.1. Identification of investment.

- a. Name of issuer (if any).

UNITED STATES GOVT
- b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY N/B 06/27 3.25
- d. CUSIP (if any).

91282CEW7

At least one of the following other identifiers:

- ISIN

US91282CEW73

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

160000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

152043750.400000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

1.9542701

Item C.3. Payoff profile.



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-06-30

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 660

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

APACHE CORPORATION
- b. LEI (if any) of issuer. [\(1\)](#)

72ZZ1XRHOOU9P9X16K08
- c. Title of the issue or description of the investment.

APACHE CORP SR UNSECURED 11/27 4.875
- d. CUSIP (if any).

037411BJ3

At least one of the following other identifiers:

- ISIN

US037411BJ37

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

12500000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

11708687.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1504957

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-11-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 661

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

API GROUP DE INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300XP4G7B4QYA0G83
- c. Title of the issue or description of the investment.

API GROUP DE INC COMPANY GUAR 144A 07/29 4.125
- d. CUSIP (if any).

001877AA7

At least one of the following other identifiers:

- ISIN

US001877AA71

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

20750000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17462993.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2244578

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-07-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 662

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UNITED STATES GOVT
b. LEI (if any) of issuer. <a href="#">(1)</a>	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY N/B 10/25 4.25
d. CUSIP (if any).	91282CFP1

At least one of the following other identifiers:

- ISIN	US91282CFP14
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	200000000.000000
------------	------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. (3)	United States Dollar
------------------	----------------------

e. Value. (4)	196898438.000000
---------------	------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	2.5308027
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
--------------------	------

b. Issuer type. (7)	U.S. Treasury
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**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-10-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

4.25
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 663

Item C.1. Identification of investment.



a. Name of issuer (if any).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY N/B 10/27 4.125
d. CUSIP (if any).	91282CFU0

At least one of the following other identifiers:

- ISIN	US91282CFU09
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	103000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	100823320.570000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.2959165

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-10-31

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 664

### Item C.1. Identification of investment.

a. Name of issuer (if any).

UNITED STATES GOVT

b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.

US TREASURY N/B 11/25 4.5

d. CUSIP (if any).

91282CFW6

At least one of the following other identifiers:

- ISIN

US91282CFW64

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

50000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

49478515.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.6359642

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-11-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 665

### Item C.1. Identification of investment.

- a. Name of issuer (if any). UNITED STATES GOVT
- b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY N/B 11/27 3.875
- d. CUSIP (if any). 91282CFZ9

At least one of the following other identifiers:

- ISIN US91282CFZ95

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 45600000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 44210625.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.5682542

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) U.S. Treasury

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-11-30

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 666**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

UNIVISION COMMUNICATIONS INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300YQDE2JSGTL8V47
- c. Title of the issue or description of the investment.

UNIVISION COMMUNICATIONS SR SECURED 144A 02/25 5.125
- d. CUSIP (if any).

914906AS1

At least one of the following other identifiers:

- ISIN

US914906AS13

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

10553000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

10297567.700000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1323581

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-02-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 667

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNIVISION COMMUNICATIONS INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300YQDE2JSGTL8V47
- c. Title of the issue or description of the investment. UNIVISION COMMUNICATIONS SR SECURED 144A 05/29 4.5
- d. CUSIP (if any). 914906AV4

At least one of the following other identifiers:

- ISIN US914906AV42

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 20000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 16306170.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.2095888
---	-----------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-05-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.5
----------------------	-----

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 668

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | UNIVISION COMMUNICATIONS INC                         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300YQDE2JSGTL8V47                                 |
| c. Title of the issue or description of the investment. | UNIVISION COMMUNICATIONS SR SECURED 144A 06/27 6.625 |
| d. CUSIP (if any).                                      | 914906AU6  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US914906AU68 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 10000000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9323917.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1198435

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-06-01
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b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.625
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 669

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UNIVISION COMMUNICATIONS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300YQDE2JSGTL8V47
c. Title of the issue or description of the investment.	UNIVISION COMMUNICATIONS SR SECURED 144A 06/30 7.375
d. CUSIP (if any).	914906AX0

At least one of the following other identifiers:

- ISIN	US914906AX08
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	7500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6863450.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0882183

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-06-30
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	7.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 670**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). UNIVISION COMMUNICATIONS INC

b. LEI (if any) of issuer. [\(1\)](#) 549300YQDE2JSGTL8V47

c. Title of the issue or description of the investment.	UNIVISION COMMUNICATIONS SR SECURED 144A 08/28 8
d. CUSIP (if any).	914906AY8

At least one of the following other identifiers:

- ISIN	US914906AY80
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	2300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2232207.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0286913

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-08-15
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b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

8

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 671

## Item C.1. Identification of investment.

a. Name of issuer (if any).	UPC HOLDING BV
b. LEI (if any) of issuer. (1)	213800G1DU7LKI6ZCD69
c. Title of the issue or description of the investment.	UPC HOLDING BV SR SECURED 144A 01/28 5.5
d. CUSIP (if any).	90320LAG2

At least one of the following other identifiers:

- ISIN	US90320LAG23
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11551800.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1484792

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 672

### Item C.1. Identification of investment.

a. Name of issuer (if any).

US ACUTE CARE SOLUTIONS LLC

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

US ACUTE CARE SOLUTIONS SR SECURED 144A 03/26 6.375

d. CUSIP (if any).

90367UAA9

At least one of the following other identifiers:

- ISIN

US90367UAA97

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

8615750.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1107412

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 673

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). US FOODS INC
- b. LEI (if any) of issuer. (1) 5493000JOOFAOUY1JZ87
- c. Title of the issue or description of the investment. US FOODS INC COMPANY GUAR 144A 02/29 4.75
- d. CUSIP (if any). 90290MAD3

At least one of the following other identifiers:

- ISIN US90290MAD39

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 20000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 17898958.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2300614

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-02-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 674

**Item C.1. Identification of investment.**

a. Name of issuer (if any). US FOODS INC

b. LEI (if any) of issuer. (1) 5493000JOOFAOUY1JZ87

c. Title of the issue or description of the investment. US FOODS INC COMPANY GUAR 144A 06/30 4.625

d. CUSIP (if any). 90290MAE1

At least one of the following other identifiers:

- ISIN US90290MAE12

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 8000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 6960333.600000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0894635

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 675

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	US FOODS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493000JOOFAOUY1JZ87
c. Title of the issue or description of the investment.	US FOODS INC SR UNSECURED 144A 01/32 7.25
d. CUSIP (if any).	90290MAH4

At least one of the following other identifiers:

- ISIN	US90290MAH43
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*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	3775000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3775906.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0485330

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2032-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

7.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 676

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- US FOODS INC

5493000JOOFAOUY1JZ87

US FOODS INC SR UNSECURED 144A 09/28 6.875

90290MAG6

At least one of the following other identifiers:

- ISIN
- US90290MAG69

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 3750000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3746812.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0481591

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-09-15
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b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 677

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

US LBM (LBM ACQUISITION LLC)

b. LEI (if any) of issuer. [\(1\)](#)

549300FAEB3VWZL4NI86

c. Title of the issue or description of the investment.

LBM ACQUISITION LLC COMPANY GUAR 144A 01/29 6.25

d. CUSIP (if any).

05552BAA4

At least one of the following other identifiers:

- ISIN US05552BAA44

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4125000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3386645.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0435297

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-01-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
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- ii. Annualized rate.

6.25
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 678

Item C.1. Identification of investment.



a. Name of issuer (if any).	US RENAL CARE INC
b. LEI (if any) of issuer. (1)	54930058SS5MF69JGN89
c. Title of the issue or description of the investment.	U S RENAL CARE INC 2023 SUPERPRIORITY TERM LOAN
d. CUSIP (if any).	90290PAS3

At least one of the following other identifiers:

- ISIN	US90290PAS39
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	19097624.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12795408.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1644637

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Loan
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-06-20

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 10.6072

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 679

### Item C.1. Identification of investment.

a. Name of issuer (if any).

USA COMPRESSION PARTNERS LP / USA COMPRESSION FINANCE CORP

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

USA COM PART/USA COM FIN COMPANY GUAR 04/26 6.875

d. CUSIP (if any).

91740PAC2

At least one of the following other identifiers:

- ISIN

US91740PAC23

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4902990.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0630198

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-04-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	6.875
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 680

### Item C.1. Identification of investment.

- a. Name of issuer (if any). USA COMPRESSION PARTNERS LP / USA COMPRESSION FINANCE CORP
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.875
- d. CUSIP (if any). 91740PAF5

At least one of the following other identifiers:

- ISIN US91740PAF53

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 2500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2426194.500000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0311847

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-09-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 681

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). VALARIS LIMITED
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. VALARIS LTD SECURED 144A 04/30 8.375
- d. CUSIP (if any). 91889FAC5

At least one of the following other identifiers:

- ISIN US91889FAC59

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 22925000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 22962253.130000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2951417

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

BERMUDA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-04-30

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

8.375

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 682

**Item C.1. Identification of investment.**

a. Name of issuer (if any). VENTURE GLOBAL CALCASIEU PASS LLC

b. LEI (if any) of issuer. [\(1\)](#) 549300GKHS6RS20NLH85

c. Title of the issue or description of the investment. VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/29 3.875

d. CUSIP (if any). 92328MAA1

At least one of the following other identifiers:

- ISIN US92328MAA18

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 7950000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 6698377.440000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0860965
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-08-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 683

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | VENTURE GLOBAL CALCASIEU PASS LLC                    |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300GKHS6RS20NLH85                                 |
| c. Title of the issue or description of the investment. | VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125 |
| d. CUSIP (if any).                                      | 92328MAB9  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US92328MAB90 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 16075000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13207716.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1697633

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-08-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 684

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	VENTURE GLOBAL CALCASIEU PASS LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300GKHS6RS20NLH85
c. Title of the issue or description of the investment.	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875
d. CUSIP (if any).	92328MAC7

At least one of the following other identifiers:

- ISIN	US92328MAC73
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	5325000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4140241.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0532159

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2033-11-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 685

Item C.1. Identification of investment.

a. Name of issuer (if any). VENTURE GLOBAL LNG INC

b. LEI (if any) of issuer. [\(1\)](#) 54930011XLBUEWMQUC829

c. Title of the issue or description of the investment.	VENTURE GLOBAL LNG INC SR SECURED 144A 06/28 8.125
d. CUSIP (if any).	92332YAA9
At least one of the following other identifiers:	
- ISIN	US92332YAA91

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	15100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	14962180.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1923140

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-06-01
-------------------	------------



b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

8.125

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 686

## Item C.1. Identification of investment.

a. Name of issuer (if any).	VENTURE GLOBAL LNG INC
b. LEI (if any) of issuer. (1)	54930011XLBUEWMQUC829
c. Title of the issue or description of the investment.	VENTURE GLOBAL LNG INC SR SECURED 144A 06/31 8.375
d. CUSIP (if any).	92332YAB7

At least one of the following other identifiers:

- ISIN	US92332YAB74
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	54875000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	53999310.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6940715

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-06-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 8.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 687

Item C.1. Identification of investment.

- a. Name of issuer (if any).

VERTIV GROUP CORPORATION
- b. LEI (if any) of issuer. (1)

549300ZT8RQ5VK10E643
- c. Title of the issue or description of the investment.

VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125
- d. CUSIP (if any).

92535UAB0

At least one of the following other identifiers:

- ISIN

US92535UAB08

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

21600000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

19006074.580000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.2442916

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2028-11-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 688

Item C.1. Identification of investment.

- a. Name of issuer (if any).

VIASAT INC
- b. LEI (if any) of issuer. (1)

UFC8NYMNFYSYIHNSM2I38
- c. Title of the issue or description of the investment.

VIASAT INC SR SECURED 144A 04/27 5.625
- d. CUSIP (if any).

92552VAL4

At least one of the following other identifiers:

- ISIN

US92552VAL45

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

1500000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

1301250.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0167254

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-04-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.625
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 689

**Item C.1. Identification of investment.**

a. Name of issuer (if any). VIASAT INC

b. LEI (if any) of issuer. (1) UFC8NYMNF SYIHNSM2I38

c. Title of the issue or description of the investment. VIASAT INC SR UNSECURED 144A 07/28 6.5

d. CUSIP (if any). 92552VAN0

At least one of the following other identifiers:

- ISIN US92552VAN01

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 7000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 4857160.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0624307

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-07-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 690

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

VIASAT INC
- b. LEI (if any) of issuer. [\(1\)](#)

UFC8NYMNF SYIHNSM2I38
- c. Title of the issue or description of the investment.

VIASAT INC SR UNSECURED 144A 09/25 5.625
- d. CUSIP (if any).

92552VAK6

At least one of the following other identifiers:

- ISIN

US92552VAK61

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

9249150.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1188825

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2025-09-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.625

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 691

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- VIAVI SOLUTIONS INC (AKA: JDS UNIPHASE CORP)

5493006K3E3N1QOBF092

VIAVI SOLUTIONS INC COMPANY GUAR 144A 10/29 3.75

925550AF2

At least one of the following other identifiers:

- ISIN
- US925550AF21

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 9950000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8098802.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1040967

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-10-01
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b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	3.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 692**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	VICTORIAS SECRET & CO
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493006T3O70U3UWVF17
c. Title of the issue or description of the investment.	VICTORIA S SECRET + CO COMPANY GUAR 144A 07/29 4.625
d. CUSIP (if any).	926400AA0

At least one of the following other identifiers:

- ISIN	US926400AA00
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	7250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5264810.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0676704

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-07-15
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b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

- ii. Annualized rate.

4.625
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 693

Item C.1. Identification of investment.



a. Name of issuer (if any).	VIKING CRUISES LTD
b. LEI (if any) of issuer. (1)	549300IJP90T4MV2GL84
c. Title of the issue or description of the investment.	VIKING CRUISES LTD SR UNSECURED 144A 02/29 7
d. CUSIP (if any).	92676XAF4

At least one of the following other identifiers:

- ISIN	US92676XAF42
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6447455.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0828713

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BERMUDA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 694

### Item C.1. Identification of investment.

a. Name of issuer (if any).

VIKING CRUISES LTD

b. LEI (if any) of issuer. (1)

549300IJP90T4MV2GL84

c. Title of the issue or description of the investment.

VIKING CRUISES LTD SR UNSECURED 144A 07/31 9.125

d. CUSIP (if any).

92676XAG2

At least one of the following other identifiers:

- ISIN

US92676XAG25

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

23075000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

23109151.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2970298

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

BERMUDA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-07-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	9.125
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 695

### Item C.1. Identification of investment.

- a. Name of issuer (if any). VIKING OCEAN CRUISES SHIP VII LTD
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. VIKING OCEAN CRUISES SHI SR SECURED 144A 02/29 5.625
- d. CUSIP (if any). 92682RAA0

At least one of the following other identifiers:

- ISIN US92682RAA05

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 7000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 6342385.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0815208

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) BERMUDA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2029-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 696

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). VIRGIN MEDIA (VMED O2 UK FINANCING I PLC)
- b. LEI (if any) of issuer. [\(1\)](#) 213800MRR46ECNGZ7L69
- c. Title of the issue or description of the investment. VMED O2 UK FINAN SR SECURED 144A 01/31 4.25
- d. CUSIP (if any). 92858RAA8

At least one of the following other identifiers:

- ISIN US92858RAA86

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 16000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 12756478.400000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1639634

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2031-01-31

Fixed

4.25

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 697

**Item C.1. Identification of investment.**

a. Name of issuer (if any). VIRGIN MEDIA (VMED O2 UK FINANCING I PLC)

b. LEI (if any) of issuer. [\(1\)](#) 213800MRR46ECNGZ7L69

c. Title of the issue or description of the investment. VMED O2 UK FINAN SR SECURED 144A 07/31 4.75

d. CUSIP (if any). 92858RAB6

At least one of the following other identifiers:

- ISIN US92858RAB69

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 15000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 12136023.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1559884
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-07-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.75
----------------------	------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 698

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | VIRGIN MEDIA (VMED O2 UK FINANCING I PLC)   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 213800MRR46ECNGZ7L69                        |
| c. Title of the issue or description of the investment. | VMED O2 UK FINAN SR SECURED REGS 01/31 3.25 |
| d. CUSIP (if any).                                      | ACI1RCNW2                                   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS2231188876 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 1750000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1520845.010000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0195479

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-01-31
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 699

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	VIRGIN MEDIA FINANCE PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	2138001LVYC87DDHT482
c. Title of the issue or description of the investment.	VIRGIN MEDIA FINANCE PLC COMPANY GUAR 144A 07/30 5
d. CUSIP (if any).	92769VAJ8

At least one of the following other identifiers:

- ISIN	US92769VAJ89
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7873539.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1012013

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 700

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

VIRGIN MEDIA SECURED FINANCE PLC

b. LEI (if any) of issuer. [\(1\)](#)

213800X3RLP4NOTPY579

c. Title of the issue or description of the investment.	VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5
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d. CUSIP (if any).	92769XAP0
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At least one of the following other identifiers:

- ISIN	US92769XAP06
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	12000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10701590.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1375512

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-05-15
-------------------	------------



b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

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—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—

—

—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 701

## Item C.1. Identification of investment.

a. Name of issuer (if any).	VIRGIN MEDIA SECURED FINANCE PLC
b. LEI (if any) of issuer. (1)	213800X3RLP4NOTPY579
c. Title of the issue or description of the investment.	VIRGIN MEDIA SECURED FIN SR SECURED 144A 08/30 4.5
d. CUSIP (if any).	92769XAR6

At least one of the following other identifiers:

- ISIN	US92769XAR61
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10755803.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1382480

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-08-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 702

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ARAMARK SERVICES INC (AKA: ARAMARK CORP)
- b. LEI (if any) of issuer. (1)

42YMHYH0XMHJEXDUB065
- c. Title of the issue or description of the investment.

ARAMARK SERVICES INC COMPANY GUAR 144A 02/28 5
- d. CUSIP (if any).

038522AQ1

At least one of the following other identifiers:

- ISIN

US038522AQ17

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

9000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

8333490.600000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1071132

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-02-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 703

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ARAMARK SERVICES INC (AKA: ARAMARK CORP)
- b. LEI (if any) of issuer. (1)

42YMHYH0XMHJEXDUB065
- c. Title of the issue or description of the investment.

ARAMARK SERVICES INC COMPANY GUAR 144A 05/25 6.375
- d. CUSIP (if any).

038522AR9

At least one of the following other identifiers:

- ISIN

US038522AR99

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

5500000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

5587670.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0718202

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-05-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 704

**Item C.1. Identification of investment.**

a. Name of issuer (if any). VISTRA OPERATIONS COMPANY LLC

b. LEI (if any) of issuer. (1) 549300ZH5GKBTJZ7NM23

c. Title of the issue or description of the investment. VISTRA CORP COMPANY GUAR 144A 07/27 5

d. CUSIP (if any). 92840VAF9

At least one of the following other identifiers:

- ISIN US92840VAF94

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 6000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 5522631.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0709843

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-07-31

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 705

Item C.1. Identification of investment.

- a. Name of issuer (if any).

VISTRA OPERATIONS COMPANY LLC
- b. LEI (if any) of issuer. [\(1\)](#)

549300ZH5GKBTJZ7NM23
- c. Title of the issue or description of the investment.

VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 05/29 4.375
- d. CUSIP (if any).

92840VAH5

At least one of the following other identifiers:

- ISIN

US92840VAH50

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

9000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

7745012.100000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0995493

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2029-05-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.375

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 706

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- VISTRA OPERATIONS COMPANY LLC

549300ZH5GKBTJZ7NM23

VISTRA OPERATIONS CO LLC SR UNSECURED 144A 10/31 7.75

92840VAP7

At least one of the following other identifiers:

- ISIN
- US92840VAP76

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 13800000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13606925.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1748945

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-10-15
b. Coupon.	

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.75
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 707

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

VITAL ENERGY INC

b. LEI (if any) of issuer. [\(1\)](#)

549300X0PTWU2QSLSL14

c. Title of the issue or description of the investment.

VITAL ENERGY INC COMPANY GUAR 10/30 9.75

d. CUSIP (if any).

516806AJ5

At least one of the following other identifiers:

- ISIN	US516806AJ59
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	6850000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7008906.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0900879

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-10-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

- ii. Annualized rate.

9.75
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 708

*Item C.1. Identification of investment.*



a. Name of issuer (if any).	VOC ESCROW LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	VOC ESCROW LTD SR SECURED 144A 02/28 5
d. CUSIP (if any).	91832VAA2

At least one of the following other identifiers:

- ISIN	US91832VAA26
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#### *Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4552739.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0585179

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	BERMUDA
b. Investment ISO country code. <a href="#">(9)</a>	

#### *Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### *Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### *Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2028-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 709

### Item C.1. Identification of investment.

a. Name of issuer (if any).

WARNER MUSIC (WMG ACQUISITION CORP)

b. LEI (if any) of issuer. (1)

549300NAS11NXI33CP80

c. Title of the issue or description of the investment.

WMG ACQUISITION CORP SR SECURED 144A 02/31 3

d. CUSIP (if any).

92933BAR5

At least one of the following other identifiers:

- ISIN

US92933BAR50

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

18000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14156730.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1819613

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-02-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 710

### Item C.1. Identification of investment.

- a. Name of issuer (if any). WARNER MUSIC (WMG ACQUISITION CORP)
- b. LEI (if any) of issuer. [\(1\)](#) 549300NAS11NXI33CP80
- c. Title of the issue or description of the investment. WMG ACQUISITION CORP SR SECURED 144A 07/30 3.875
- d. CUSIP (if any). 92933BAQ7

At least one of the following other identifiers:

- ISIN US92933BAQ77

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 15000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 12687300.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1630742

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2030-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 711**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). WARNER MUSIC (WMG ACQUISITION CORP)
- b. LEI (if any) of issuer. (1) 549300NAS11NXI33CP80
- c. Title of the issue or description of the investment. WMG ACQUISITION CORP SR SECURED 144A 12/29 3.75
- d. CUSIP (if any). 92933BAT1

At least one of the following other identifiers:

- ISIN US92933BAT17

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 8411250.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1081127

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-12-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.75

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 712

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ARBYS RESTAURANT (IRB HOLDING CORP)
- b. LEI (if any) of issuer. [\(1\)](#) 549300HVV4WNWYBXN830
- c. Title of the issue or description of the investment. IRB HOLDING CORP SR SECURED 144A 06/25 7
- d. CUSIP (if any). 44988MAC9

At least one of the following other identifiers:

- ISIN US44988MAC91

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 20000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 20027600.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.2574216
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-06-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7
----------------------	---

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 713

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | ARDAGH METAL PACKAGING FINANCE USA LLC / ARDAGH METAL PACKAGING FINANCE PLC |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A   |
| c. Title of the issue or description of the investment. | ARDAGH METAL PACKAGING SR SECURED 144A 09/28 3.25                           |
| d. CUSIP (if any).                                      | 03969YAA6   |

At least one of the following other identifiers:

- ISIN	US03969YAA64
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	7000000.000000
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b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5844488.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0751212

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-09-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 714

Item C.1. Identification of investment.

- a. Name of issuer (if any).ARDAGH METAL PACKAGING FINANCE USA LLC / ARDAGH METAL PACKAGING FINANCE PLC
- b. LEI (if any) of issuer. [\(1\)](#)N/A
- c. Title of the issue or description of the investment.ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4
- d. CUSIP (if any).03969YAB4

At least one of the following other identifiers:

- ISIN	US03969YAB48
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Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	10000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7839261.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1007607

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-09-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 715

**Item C.1. Identification of investment.**

a. Name of issuer (if any). WASHINGTON MUTUAL 2005-AR17

b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR17 A1B2
d. CUSIP (if any).	92922F7S1

At least one of the following other identifiers:

- ISIN	US92922F7S13
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	88918.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	79541.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010224

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	ABS-mortgage backed security
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

For debt securities, also provide:



a. Maturity date.	2045-12-25
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Floating
ii. Annualized rate.	5.8442
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 716

## Item C.1. Identification of investment.

a. Name of issuer (if any).	WESCO DISTRIBUTION INC
b. LEI (if any) of issuer. (1)	549300I2CEZJG9N4AH67
c. Title of the issue or description of the investment.	WESCO DISTRIBUTION INC COMPANY GUAR 144A 06/25 7.125
d. CUSIP (if any).	95081QAN4

At least one of the following other identifiers:

- ISIN	US95081QAN43
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17559867.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2257030

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-06-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 717

### Item C.1. Identification of investment.

a. Name of issuer (if any).

WESCO DISTRIBUTION INC

b. LEI (if any) of issuer. [\(1\)](#)

549300I2CEZJG9N4AH67

c. Title of the issue or description of the investment.

WESCO DISTRIBUTION INC COMPANY GUAR 144A 06/28 7.25

d. CUSIP (if any).

95081QAP9

At least one of the following other identifiers:

- ISIN

US95081QAP90

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

18000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

18105150.420000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2327117

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-06-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 7.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 718

Item C.1. Identification of investment.

- a. Name of issuer (if any).

WHITE CAP BUYER LLC
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

WHITE CAP BUYER LLC SR UNSECURED 144A 10/28 6.875
- d. CUSIP (if any).

96350RAA2

At least one of the following other identifiers:

- ISIN

US96350RAA23

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

29000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

25666032.980000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.3298943

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-10-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.875
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 719

**Item C.1. Identification of investment.**

a. Name of issuer (if any). WHITE CAP PARENT LLC

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. WHITE CAP PARENT LLC SR UNSECURED 144A 03/26 8.25

d. CUSIP (if any). 96351CAA4

At least one of the following other identifiers:

- ISIN US96351CAA45

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 8500000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 8211706.690000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1055479

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-03-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

8.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☒ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 720

Item C.1. Identification of investment.

- a. Name of issuer (if any).

WILLIAMS SCOTSMAN INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300DAKDS8SCO1OT57
- c. Title of the issue or description of the investment.

WILLIAMS SCOTSMAN INC SR SECURED 144A 10/31 7.375
- d. CUSIP (if any).

96949VAL7

At least one of the following other identifiers:

- ISIN

US96949VAL71

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

6600000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

6568117.380000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0844223

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2031-10-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

7.375

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 721

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- WILLIAMS SCOTSMAN INTERNATIONAL INC

549300V3TCHCBOBTGH07

WILLIAMS SCOTSMAN INTL SR SECURED 144A 06/25 6.125

71953LAA9

At least one of the following other identifiers:

- ISIN
- US71953LAA98

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 4050000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4013813.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0515909

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-06-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 722

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	WILLIAMS SCOTSMAN INTERNATIONAL INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300V3TCHCB0BTGH07
c. Title of the issue or description of the investment.	WILLIAMS SCOTSMAN INTL SR SECURED 144A 08/28 4.625
d. CUSIP (if any).	96950GAE2

At least one of the following other identifiers:

- ISIN	US96950GAE26
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	8875000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7952887.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1022212

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-08-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

- ii. Annualized rate.

4.625
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 723

Item C.1. Identification of investment.



a. Name of issuer (if any).	WORLDPAY (BOOST NEWCO BORROWER LLC)
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	GTCR W MERGER SUB LLC USD TERM LOAN B
d. CUSIP (if any).	92943EAB2

At least one of the following other identifiers:

- ISIN	US92943EAB20
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4050000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4051478.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0520750

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Loan
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-09-20

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 8.33356

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 724

### Item C.1. Identification of investment.

a. Name of issuer (if any).

WORLDPAY (GTCR W-2 MERGER SUB LLC)

b. LEI (if any) of issuer. (1)

254900HJTH4LRJB6QF88

c. Title of the issue or description of the investment.

GTCR W 2 MERGER SUB LLC SR SECURED 144A 01/31 7.5

d. CUSIP (if any).

36268NAA8

At least one of the following other identifiers:

- ISIN

US36268NAA81

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

14100000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14137717.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1817169

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 7.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 725

### Item C.1. Identification of investment.

- a. Name of issuer (if any). WR GRACE HOLDINGS LLC
- b. LEI (if any) of issuer. (1) 549300WNOVFRGYOAE12
- c. Title of the issue or description of the investment. WR GRACE HOLDING LLC SR SECURED 144A 03/31 7.375
- d. CUSIP (if any). 92943GAE1

At least one of the following other identifiers:

- ISIN US92943GAE17

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 5900000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 5725734.710000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0735948

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2031-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 7.375

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 726**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

WR GRACE HOLDINGS LLC
- b. LEI (if any) of issuer. [\(1\)](#)

549300WNOVFRGYOAEB12
- c. Title of the issue or description of the investment.

WR GRACE HOLDING LLC SR SECURED 144A 06/27 4.875
- d. CUSIP (if any).

92943GAD3

At least one of the following other identifiers:

- ISIN

US92943GAD34

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

10000000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

9186877.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.1180821

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-06-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.875

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 727

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). WR GRACE HOLDINGS LLC
- b. LEI (if any) of issuer. (1) 549300WNOVFRGYOAE12
- c. Title of the issue or description of the investment. WR GRACE HOLDING LLC SR UNSECURED 144A 08/29 5.625
- d. CUSIP (if any). 92943GAA9

At least one of the following other identifiers:

- ISIN US92943GAA94

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 12000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9718440.000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1249144
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-08-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	5.625
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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iii. Description of the reference instrument. <a href="#">(16)</a>	
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Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 728

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | WYNDHAM HOTELS & RESORTS INC                           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300FE3MQ4RVXXC673                                   |
| c. Title of the issue or description of the investment. | WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 08/28 4.375 |
| d. CUSIP (if any).                                      | 98311AAB1  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US98311AAB17 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 10000000.000000  |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8990476.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1155577

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-08-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.375
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 729

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	WYNN LAS VEGAS LLC / WYNN LAS VEGAS CAPITAL CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 03/25 5.5
d. CUSIP (if any).	983130AV7

At least one of the following other identifiers:

- ISIN	US983130AV78
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5807000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5715020.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0734571

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-03-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 730**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). WYNN LAS VEGAS LLC / WYNN LAS VEGAS CAPITAL CORP

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.

WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 05/27 5.25

d. CUSIP (if any).

983130AX3

At least one of the following other identifiers:

- ISIN

US983130AX35

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

15000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

13967781.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1795326

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-05-15



b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.25

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 731

## Item C.1. Identification of investment.

a. Name of issuer (if any).	WYNN RESORTS FINANCE LLC / WYNN RESORTS CAPITAL CORP
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125
d. CUSIP (if any).	983133AC3

At least one of the following other identifiers:

- ISIN	US983133AC37
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8791513.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1130003

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 732

### Item C.1. Identification of investment.

a. Name of issuer (if any).

WYNN RESORTS FINANCE LLC / WYNN RESORTS CAPITAL CORP

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 10/29 5.125

d. CUSIP (if any).

983133AA7

At least one of the following other identifiers:

- ISIN

US983133AA70

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

8000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7003132.800000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0900137

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-10-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 733

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). XPO INC
- b. LEI (if any) of issuer. [\(1\)](#) 54930096DB9LCLPN7H13
- c. Title of the issue or description of the investment. XPO INC COMPANY GUAR 144A 06/31 7.125
- d. CUSIP (if any). 98379KAB8

At least one of the following other identifiers:

- ISIN US98379KAB89

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 8000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7888326.400000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1013913

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.125
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 734

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

YAHOO (AKA: AP CORE HOLDINGS II LLC)

b. LEI (if any) of issuer. (1)

549300PND8ZZ4RWYRZ56

c. Title of the issue or description of the investment.

AP CORE HOLDINGS II LLC AMORTIZATION TERM LOAN B1

d. CUSIP (if any).

00187GAC3

At least one of the following other identifiers:

- ISIN

US00187GAC33

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

7200000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7095024.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0911948

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Loan

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-09-01

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

10.9306

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 735

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

YAHOO (AKA: AP CORE HOLDINGS II LLC)
- b. LEI (if any) of issuer. [\(1\)](#)

549300PND8ZZ4RWYRZ56
- c. Title of the issue or description of the investment.

AP CORE HOLDINGS II LLC HIGH YIELD TERM LOAN B2
- d. CUSIP (if any).

00187GAD1

At least one of the following other identifiers:

- ISIN

US00187GAD16

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

7350000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

7160517.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0920366

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Loan

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-09-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

10.9306

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 736

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- YUM! BRANDS INC

549300JE8XHZZ7OHN517

YUM BRANDS INC SR UNSECURED 01/32 4.625

988498AP6

At least one of the following other identifiers:

- ISIN
- US988498AP63

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance
- 12500000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10857787.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1395588

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-01-31
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b. Coupon.	
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i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	4.625
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 737

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	YUM! BRANDS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300JE8XHZZ7OHN517
c. Title of the issue or description of the investment.	YUM BRANDS INC SR UNSECURED 03/31 3.625
d. CUSIP (if any).	988498AN1

At least one of the following other identifiers:

- ISIN	US988498AN16
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	12500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10302997.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1324279

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-03-15
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b. Coupon.

i. Coupon category. (13)	Fixed
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- ii. Annualized rate.

3.625
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 738

Item C.1. Identification of investment.



a. Name of issuer (if any).	YUM! BRANDS INC
b. LEI (if any) of issuer. (1)	549300JE8XHZZ7OHN517
c. Title of the issue or description of the investment.	YUM BRANDS INC SR UNSECURED 11/37 6.875
d. CUSIP (if any).	988498AD3

At least one of the following other identifiers:

- ISIN	US988498AD34
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5332771.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0685439

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2037-11-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 739

### Item C.1. Identification of investment.

a. Name of issuer (if any).

YUM! BRANDS INC

b. LEI (if any) of issuer. (1)

549300JE8XHZZ7OHN517

c. Title of the issue or description of the investment.

YUM BRANDS INC SR UNSECURED 144A 01/30 4.75

d. CUSIP (if any).

988498AL5

At least one of the following other identifiers:

- ISIN

US988498AL59

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

7000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6296500.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0809311

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 740

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ZAYO GROUP HOLDINGS INC
- b. LEI (if any) of issuer. (1) 529900Z6OTS7RT0V0I47
- c. Title of the issue or description of the investment. ZAYO GROUP HOLDINGS INC SR SECURED 144A 03/27 4
- d. CUSIP (if any). 98919VAA3

At least one of the following other identifiers:

- ISIN US98919VAA35

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 10000000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7433005.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0955389

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 741

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ZF NORTH AMERICA CAPITAL INC
- b. LEI (if any) of issuer. [\(1\)](#) 529900JYGMS9CW9IQX78
- c. Title of the issue or description of the investment. ZF NA CAPITAL COMPANY GUAR 144A 04/28 6.875
- d. CUSIP (if any). 98877DAD7

At least one of the following other identifiers:

- ISIN US98877DAD75

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2900000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2840259.420000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0365068

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-04-14
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b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.	6.875
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 742

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ZF NORTH AMERICA CAPITAL INC
- b. LEI (if any) of issuer. [\(1\)](#) 529900JYGMS9CW9IQX78
- c. Title of the issue or description of the investment. ZF NA CAPITAL COMPANY GUAR 144A 04/30 7.125
- d. CUSIP (if any). 98877DAE5

At least one of the following other identifiers:

- ISIN US98877DAE58

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 3550000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3482802.050000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0447656
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-04-14
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7.125
----------------------	-------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 743

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | ZIFF DAVIS INC                               |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493008OJYGLHD7MXA18                         |
| c. Title of the issue or description of the investment. | ZIFF DAVIS INC COMPANY GUAR 144A 10/30 4.625 |
| d. CUSIP (if any).                                      | 48123VAF9                                    |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US48123VAF94 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 6561000.000000   |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5561755.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0714871

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-10-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.625
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 744

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ZIGGO BV
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800TQASLF9JXH5J59
c. Title of the issue or description of the investment.	ZIGGO BV SR SECURED 144A 01/30 4.875
d. CUSIP (if any).	98955DAA8

At least one of the following other identifiers:

- ISIN	US98955DAA81
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	15000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	12238411.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1573045

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 745**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ZOOMINFO TECHNOLOGIES LLC/ZOOMINFO FINANCE CORP

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875
d. CUSIP (if any).	98981BAA0

At least one of the following other identifiers:

- ISIN	US98981BAA08
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#### *Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	10500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8761042.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1126087

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### *Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### *Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### *Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date.	2029-02-01
-------------------	------------



b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 746

## Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BARCLAYS REV REPO EUR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	987KWB004
Description of other unique identifier.	Internal ID

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1014926.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1073766.750000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0138015

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input checked="" type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Repurchase agreement
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

a. Transaction category. [\(18\)](#) ☐ Repurchase ☒ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty. ☐ Yes ☒ No

ii. If No, provide the name and LEI (if any) of counterparty.

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

c. Tri-party? ☐ Yes ☒ No

d. Repurchase rate. 2.5000000

e. Maturity date. 2025-09-21

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). [\(19\)](#)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments <a href="#">(20)</a>
#1	1200000.000 000	Euro Member Countries	999609.6000 00	Euro Member Countries	Corporate debt securities

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 747

## Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FIXED INC CLEARING CORP.REPO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	85748R009
Description of other unique identifier.	Internal ID

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5364000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5364000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0689453

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Repurchase agreement
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

a. Transaction category. [\(18\)](#) ☒ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty. ☒ Yes ☐ No

ii. Value Fixed Income Clearing Corp

c. Tri-party? ☐ Yes ☒ No

d. Repurchase rate. 2.6000000

e. Maturity date. 2023-10-02

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). [\(19\)](#)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments <a href="#">(20)</a>
#1	6008600.000000	United States Dollar	5471305.640000	United States Dollar	U.S. Treasuries (including strips)

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 748**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	JPM CHASE REVERSE REPO EUR ZCP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	971NTU008
Description of other unique identifier.	Internal ID

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	-842510.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	-898479.350000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0115485

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input checked="" type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Repurchase agreement
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	LUXEMBOURG
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

a. Transaction category. [\(18\)](#) ☐ Repurchase ☒ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty. ☐ Yes ☒ No

ii. If No, provide the name and LEI (if any) of counterparty.

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	J.P. MORGAN SECURITIES PLC	K6Q0W1PS1L1O4IQL9C32

c. Tri-party? ☐ Yes ☒ No

d. Repurchase rate. 2.5000000

e. Maturity date. 2025-06-05

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). [\(19\)](#)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments <a href="#">(20)</a>
#1	1000000.000000	Euro Member Countries	833008.000000	Euro Member Countries	Corporate debt securities

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 749

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	JPM CHASE REVERSE REPO EUR ZCP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	971NTU008
Description of other unique identifier.	Internal ID

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	-683807.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	-725087.430000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0093198

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input checked="" type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Repurchase agreement
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	LUXEMBOURG
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***



a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

a. Transaction category. [\(18\)](#) ☐ Repurchase ☒ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty. ☐ Yes ☒ No

ii. If No, provide the name and LEI (if any) of counterparty.

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	J.P. MORGAN SECURITIES PLC	K6Q0W1PS1L1O4IQL9C32

c. Tri-party? ☐ Yes ☒ No

d. Repurchase rate. 2.5000000

e. Maturity date. 2025-08-23

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). [\(19\)](#)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments <a href="#">(20)</a>
#1	800000.000000	Euro Member Countries	666406.400000	Euro Member Countries	Corporate debt securities

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 750**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	REVERSE REPO BARCLAYS REVERSE REPO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	913ZLB002
Description of other unique identifier.	Internal ID

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2481364.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-2481124.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0318907

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input checked="" type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Repurchase agreement
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

a. Transaction category. [\(18\)](#) ☐ Repurchase ☒ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty. ☐ Yes ☒ No

ii. If No, provide the name and LEI (if any) of counterparty.

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

c. Tri-party? ☐ Yes ☒ No

d. Repurchase rate. -0.5000000

e. Maturity date. 2025-09-24

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). [\(19\)](#)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments <a href="#">(20)</a>
#1	3000000.00000	United States Dollar	2666040.00000	United States Dollar	Corporate debt securities

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 751

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	REVERSE REPO BARCLAYS REVERSE REPO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	913ZLB002
Description of other unique identifier.	Internal ID

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	-2448600.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	-2448600.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0314727

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input checked="" type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Repurchase agreement
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

a. Transaction category. [\(18\)](#) ☐ Repurchase ☒ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty. ☐ Yes ☒ No

ii. If No, provide the name and LEI (if any) of counterparty.

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP517OUK5573

c. Tri-party? ☐ Yes ☒ No

d. Repurchase rate. 0.0000000

e. Maturity date. 2025-09-24

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). [\(19\)](#)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments <a href="#">(20)</a>
#1	3000000.000000	United States Dollar	2666040.000000	United States Dollar	Corporate debt securities

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 752**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	REVERSE REPO NOMURA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	913ZLV008
Description of other unique identifier.	Internal ID

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-784937.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-784577.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0100844

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input checked="" type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Repurchase agreement
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

a. Transaction category. [\(18\)](#) ☐ Repurchase ☒ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty. ☐ Yes ☒ No

ii. If No, provide the name and LEI (if any) of counterparty.

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Nomura Securities International, Inc.	OXTKY6Q8X53C9ILVV871

c. Tri-party? ☐ Yes ☒ No

d. Repurchase rate. -0.2500000

e. Maturity date. 2025-07-27

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). [\(19\)](#)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments <a href="#">(20)</a>
#1	1000000.000000	United States Dollar	840286.740000	United States Dollar	Corporate debt securities

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 753

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	REVERSE REPO ROYAL BANK OF CAN
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	973MHZ000
Description of other unique identifier.	Internal ID

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-4779687.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-4816929.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0619136

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input checked="" type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Repurchase agreement
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.



a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

a. Transaction category. [\(18\)](#) ☐ Repurchase ☒ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty. ☐ Yes ☒ No

ii. If No, provide the name and LEI (if any) of counterparty.

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	RBC Capital Markets, LLC	549300LCO2FLSSVFFR64

c. Tri-party? ☐ Yes ☒ No

d. Repurchase rate. 4.2500000

e. Maturity date. 2025-07-27

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). [\(19\)](#)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments <a href="#">(20)</a>
#1	5000000.000000	United States Dollar	4867345.500000	United States Dollar	Corporate debt securities

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 754

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	REVERSE REPO BANK OF AMERICA REVERSE REPO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	913ZLA004
Description of other unique identifier.	Internal ID

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	-25867625.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	-25879092.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.3326328

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input checked="" type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Repurchase agreement
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

a. Transaction category. [\(18\)](#) ☐ Repurchase ☒ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty. ☐ Yes ☒ No

ii. If No, provide the name and LEI (if any) of counterparty.

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BOFA SECURITIES, INC.	549300HN4UKV1E2R3U73

c. Tri-party? ☐ Yes ☒ No

d. Repurchase rate. 5.3200000

e. Maturity date. 2023-10-03

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). [\(19\)](#)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments <a href="#">(20)</a>
#1	25900000.0000	United States Dollar	25517570.44000	United States Dollar	U.S. Treasuries (including strips)

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 755

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	REVERSE REPO JPM CHASE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	913ZLQ009
Description of other unique identifier.	Internal ID

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	-140847000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	-140930256.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-1.8114246

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input checked="" type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Repurchase agreement
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

a. Transaction category. [\(18\)](#) ☐ Repurchase ☒ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty. ☐ Yes ☒ No

ii. If No, provide the name and LEI (if any) of counterparty.

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	J.P. MORGAN SECURITIES LLC	ZBUT11V806EZRVTWT807

c. Tri-party? ☐ Yes ☒ No

d. Repurchase rate. 5.3200000

e. Maturity date. 2023-10-05

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). [\(19\)](#)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments <a href="#">(20)</a>
#1	141200000.00000	United States Dollar	139115094.460000	United States Dollar	U.S. Treasuries (including strips)

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 756**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	REVERSE REPO JPM CHASE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	913ZLQ009
Description of other unique identifier.	Internal ID

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	-6540875.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	-6543785.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0841095

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input checked="" type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Repurchase agreement
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

a. Transaction category. [\(18\)](#) ☐ Repurchase ☒ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty. ☐ Yes ☒ No

ii. If No, provide the name and LEI (if any) of counterparty.

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	J.P. MORGAN SECURITIES LLC	ZBUT11V806EZRVTWT807

c. Tri-party? ☐ Yes ☒ No

d. Repurchase rate. 5.3400000

e. Maturity date. 2023-10-05

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). [\(19\)](#)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments <a href="#">(20)</a>
#1	7100000.000000	United States Dollar	6439921.880000	United States Dollar	U.S. Treasuries (including strips)

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 757**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	BOUGHT GBP SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBBN8R4
Description of other unique identifier.	Internal ID

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	-25923.380000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	-0.0003332

#### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.



a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	1414397.100000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1138000.000000
Description of currency purchased.	United Kingdom Pound

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) -25923.380000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 758

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	BOUGHT EUR SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB5C33
Description of other unique identifier.	Internal ID

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	-133870.300000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0017207

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	57905187.100000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	54643000.000000
Description of currency purchased.	Euro Member Countries

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) -133870.300000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 759

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. BOUGHT GBP SOLD USD 20231003

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ISKBB1VZX
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Description of other unique identifier.	Internal ID
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	14393.470000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0001850

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

- a. Type of derivative instrument (21)Forward
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	4579282.750000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3765000.000000
Description of currency purchased.	United Kingdom Pound

iii. Settlement date.2023-10-03

iv. Unrealized appreciation or depreciation. (24)14393.470000

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 760

Item C.1. Identification of investment.

- a. Name of issuer (if any).N/A
- b. LEI (if any) of issuer. (1)N/A
- c. Title of the issue or description of the investment.SOLD CAD BOUGHT USD 20231115
- d. CUSIP (if any).000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HGKBBTVM7
Description of other unique identifier.	Internal ID

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	31672.920000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0004071

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.

3494979.040000

Description of currency sold.

Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

2606350.000000

Description of currency purchased.

United States Dollar

iii. Settlement date.

iv. Unrealized appreciation or depreciation. (24)

2023-11-15

31672.920000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 761

Item C.1. Identification of investment.

a. Name of issuer (if any).

N/A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

SOLD CAD BOUGHT USD 20231115

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

23HHKBBVVNF

Description of other unique identifier.	Internal ID
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**Item C.2. Amount of each investment.**

Balance. <a href="#">(2)</a>	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	27563.930000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0003543

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Forward
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- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	2627010.560000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1962827.000000
Description of currency purchased.	United States Dollar

iii. Settlement date.

2023-11-15

iv. Unrealized appreciation or depreciation.  
(24)

27563.930000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 762**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD EUR BOUGHT USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBQVGX
Description of other unique identifier.	Internal ID

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	-89733.220000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0011534

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-foreign exchange

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) N/A

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	56045000.000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	59163848.210000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation.  
(24) -89733.220000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 763

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. SOLD EUR BOUGHT USD 20231102
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 23IQKBB444F
- Description of other unique identifier. Internal ID

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	133583.390000
f. Exchange rate.	0.944700
g. Percentage value compared to net assets of the Fund.	0.0017170

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

## i. Amount and description of currency sold.

Amount of currency sold.	54643000.000000
Description of currency sold.	Euro Member Countries

## ii. Amount and description of currency purchased.

Amount of currency purchased.	57976168.360000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2023-11-02

iv. Unrealized appreciation or depreciation.  
(24) 133583.390000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 764****Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD GBP BOUGHT USD 20231102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ISKBB1V1J
Description of other unique identifier.	Internal ID

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-14458.730000
f. Exchange rate.	0.819500
g. Percentage value compared to net assets of the Fund.	-0.0001858

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record

Name of counterparty

LEI (if any) of counterparty

#1

BNP PARIBAS

R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	3765000.000000
Description of currency sold.	United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	4580065.870000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2023-11-02

iv. Unrealized appreciation or depreciation. (24) -14458.730000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 765

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CDX HY38 5Y ICE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN EZQ16C2J3WK5

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3597392.520000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. 0.0462385

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-credit  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	INTERCONTINENTAL EXCHANGE	5493000F4ZO33MV32P92

3. The reference instrument is neither a derivative or an index (28)

Name of issuer. N/A  
Title of issue. CDX.NA.HY.38

At least one of the following other identifiers:



- Ticker (if CUSIP and ISIN are not available). CDX

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 5.000000

Receipts: Base currency. United States Dollar

Receipts: Amount. 0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☐ Floating ☒ Other

Description of Other Payments Single Leg Swap

ii. Termination or maturity date. 2027-06-20

iii. Upfront payments or receipts

Upfront payments. 159106.070000

ISO Currency Code. United States Dollar

Upfront receipts. 0.000000

ISO Currency Code. United States Dollar

iv. Notional amount. 120148000.000000

ISO Currency Code. USD

v. Unrealized appreciation or depreciation. 3438286.450000

(24)

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 766

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	CDX HY39 5Y ICE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZWC774NMLS4
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1239735.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0159347

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-credit
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

- a. Type of derivative instrument (21) Swap
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	INTERCONTINENTAL EXCHANGE	5493000F4ZO33MV32P92

3. The reference instrument is neither a derivative or an index (28).

Name of issuer. N/A

Title of issue. CDX.NA.HY.39

At least one of the following other identifiers:

- Ticker (if CUSIP and ISIN are not available). CDX

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 5.000000

Receipts: Base currency. United States Dollar

Receipts: Amount. 0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☐ Floating ☒ Other

Description of Other Payments Single Leg Swap

ii. Termination or maturity date. 2027-12-20

iii. Upfront payments or receipts

Upfront payments. 1311330.240000

ISO Currency Code. United States Dollar

Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	48906000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-71595.220000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 767

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CDX HY40 5Y ICE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZGB6C4Y7HX0
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#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3625901.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0466049

#### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-credit

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	INTERCONTINENTAL EXCHANGE	5493000F4ZO33MV32P92

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. N/A

Title of issue. CDX.NA.HY.40

At least one of the following other identifiers:

- Ticker (if CUSIP and ISIN are not available). CDX

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	5.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input type="checkbox"/> Floating <input checked="" type="checkbox"/> Other
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2028-06-20
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iii. Upfront payments or receipts

Upfront payments.	4597268.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	209100000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-971366.490000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 768**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	CDX HY41 5Y ICE
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	EZ2DWD6TLW55
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2130434.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0273832

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-credit
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

*Item C.11. Derivatives.*

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	INTERCONTINENTAL EXCHANGE	5493000F4ZO33MV32P92

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. N/A

Title of issue. CDX.NA.HY.41

At least one of the following other identifiers:

- Ticker (if CUSIP and ISIN are not available). CDX

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 5.000000

Receipts: Base currency. United States Dollar

Receipts: Amount. 0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☐ Floating ☒ Other

Description of Other Payments Single Leg Swap

ii. Termination or maturity date. 2028-12-20

iii. Upfront payments or receipts

Upfront payments. 1908145.000000

ISO Currency Code. United States Dollar

Upfront receipts. 0.000000

ISO Currency Code. United States Dollar

iv. Notional amount. 217400000.000000



ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	222289.820000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 769

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ASCENT RESOURCES UTICA HOLDINGS LLC / ARU FINANCE CORP
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ASCENT RESOURCES/ARU FIN COMPANY GUAR 144A 11/26 7
d. CUSIP (if any).	04364VAG8

At least one of the following other identifiers:

- ISIN	US04364VAG86
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**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4888803.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0628375

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
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b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-11-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 7

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 770

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ASCENT RESOURCES UTICA HOLDINGS LLC / ARU FINANCE CORP

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 06/29 5.875

d. CUSIP (if any). 04364VAU7

At least one of the following other identifiers:

- ISIN US04364VAU70

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 7000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 6302689.400000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0810106

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt  
b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA  
b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-06-30

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.875

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 771**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ASCENT RESOURCES UTICA HOLDINGS LLC / ARU FINANCE CORP
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 12/28 8.25
- d. CUSIP (if any).

04364VAR4

At least one of the following other identifiers:

- ISIN

US04364VAR42

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

3000000.000000
- b. Units

Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2971255.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0381906

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-12-31
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	8.25
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 772

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ASDA (BELLIS ACQUISITION COMPANY PLC)

b. LEI (if any) of issuer. [\(1\)](#)

259400CYE2267UB4A481

c. Title of the issue or description of the investment.

BELLIS ACQUISITION CO PL SR SECURED REGS 02/26 3.25

d. CUSIP (if any).

ACI1VTB03

At least one of the following other identifiers:

- ISIN

XS2303071992

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	2871384.390000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0369069

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-02-16

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.25

c. Currently in default? ☐ Yes ☒ No



d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 773

Item C.1. Identification of investment.

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	BOUGHT GBP SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBBNKK1
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Description of other unique identifier.	Internal ID
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	-83419.520000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	-0.0010722

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	3686374.600000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2953000.000000
Description of currency purchased.	United Kingdom Pound

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) -83419.520000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 774

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HIKBB250J
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Description of other unique identifier.	Internal ID
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	3367.210000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0000433

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold. 416209.590000

Description of currency sold. Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 309980.000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-11-15

iv. Unrealized appreciation or depreciation. (24) 3367.210000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

Explanatory Note Record	Note Item	Explanatory Notes
#1	B.2.f	A negative balance, which may be due to such circumstances as a net overdraft as of the reporting period-end, is reported as \$0 in Item B.2.f - Cash and cash equivalents not reported in Parts C and D. This is done in order to conform to the technical constraints of the XML type, which do not allow negative values in B.2.f.
#2	B.5.a	Total returns do not deduct sales loads and redemption fees.

#3	C.11.c.vi	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.
#4	C.11.d.iii	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.
#5	C.11.e.iii	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.
#6	C.11.f.ii	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.
#7	C.5.a	The form requires the filer to report ISO country codes and certain supranational entities are not on the ISO country code list. Instruments issued by or economic exposure to a supranational entity may be disclosed as N/A.

## NPORT-P: Additional notes

Identifier	Note
(1)	LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(2)	Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.
(3)	Currency. Indicate the currency in which the investment is denominated.
(4)	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.
(5)	Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item [C/D].11.
(6)	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other" provide a brief description.
(7)	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other" provide a brief description.
(8)	Report the ISO country code that corresponds to the country where the issuer is organized.
(9)	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.
(10)	Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]: Highly Liquid Investments, Moderately Liquid Investments, Less Liquid Investments, Illiquid Investments. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
(11)	Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.
(12)	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).
(13)	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
(14)	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

(15)	Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.
(16)	Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
(17)	Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
(18)	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
(19)	If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated.
(20)	Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; private label collateralized mortgage obligations; corporate debt securities; equities; money market; U.S. Treasuries (including strips); other instrument). If "other instrument", include a brief description, including, if applicable, whether it is a collateralized debt obligation, municipal debt, whole loan, or international debt
(21)	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
(22)	In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(23)	Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index, financing rate, floating coupon rate, fixed coupon rate, and payment frequency.
(24)	Depreciation shall be reported as a negative number.
(25)	If the reference instrument is a derivative, indicate the category of derivative from among the categories listed in sub-Item C.11.a. and provide all information required to be reported on this Form for that category.
(26)	<p>If the reference instrument is an index or custom basket, and if the index's or custom basket's components are publicly available on a website and are updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (iii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.</p> <p>If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket.</p> <p>An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly.</p>
(27)	If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.
(28)	If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

## NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	PIMCO Funds
By (Signature):	/s/ Bijal Parikh
Name:	Bijal Parikh

Title:

Treasurer

Date:

2023-11-14