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Advent Convertible and Income Fund

FGS

### SCHEDULE OF INVESTMENTS (Unaudited)

COMMON STOCKS - 3.6%   Section   Common Non-ycicical - 2.8%   Section   Se			
Consumer, Non-cyclical - 2.8%	COMMON STOCKST - 9 6%	Shares	Value
Meditronic plc   S0,000   4,822,000   4,823,000   4,			
Morck & Company, Inc.         55.500         4.333.56           Coan-Coal Co.         50.000         2.28.20.00           Coan-Coal Co.         50.000         2.28.20.00           Coal Coal Co.         50.000         2.28.20.00           Industrial -1.9%		50,000	\$ 4,824,000
Coca-Cola Co.         50,000         2.282,000           Industrial 1-19%         15,041,41           Industrial 1-19%         25,000         3,734,28           Union Pacific Corp.         20,000         3,475,000           Caterpillar, Inc.         25,000         3,475,000           Caterpillar, Inc.         75,000         2,215,75           Saming and Loisure Properties, Inc. REIT         75,000         2,215,75           Saming and Loisure Properties, Inc. REIT         75,000         2,500         2,686,76           Yosa, Inc Class A.         10,000         1,943,00         1,943,20           Yosa, Inc Class A.         10,000         1,943,20         1,943,20           Total Financial         35,000         4,529,00         1,943,20           Total Grossumer, Cyclical - 14%         35,000         4,529,00         1,943,20           Total Grossumer, Cyclical - 14%         2,000         3,938,10         1,943,20	Merck & Company, Inc.	•	4,533,560
15,041,41     15,041,41	AbbVie, Inc.	•	3,321,850
Industrial 1-9%   Industrial	Coca-Cola Co.	50,000	2,362,000
Hone  Note   International, Inc.	Total Consumer, Non-cyclical		15,041,410
Union Pacific Corp.   20,000   3,487.00   52618   100.001   100.	Industrial - 1.9%		
Caterpillar, Inc.         25,000         3,322,00           Financial - 1.7%         10,232 pt           Financial - 1.7%         25,000         2,686,78           Saming and Loisure Properies, Inc. REIT         75,000         2,686,78           PNC Financial Services Group, Inc.         25,000         2,686,78           Visa, Inc. — Class A REIT         25,000         1,843,28           Consumer, Cyclical - 1.4%         8,292,77           Walmart, Inc.         35,000         4,828,00           AutoZone, Inc.*         25,000         3,018,55           Consumer, Cyclical         5,744,52         5,744,55           Energy - 0.7%         70,000         3,336,10           Valeon Energy Cop.         70,000         3,396,00           Technology - 0.6%         50,000         3,090,00           Communications - 0.5%         100,000         2,056,00           ATAT, Inc.         100,000         2,056,00           Consumer, Non-cyclical - 4.6%         5,006,000         50,006,00           Becton Dickinson and Co.         133,926         8,075,73           Consumer, Non-cyclical - 4.6%         3,000,000         2,056,000           Becton Dickinson and Co.         5,000,000         2,000,000           <	•		3,734,250
Total Industrial   Financial - 1.7%   Seming and Leisure Properties, Inc. REIT   75,000   2,215,75   Prop. Financial Services Group, Inc.   25,000   2,265,70   Visa, Inc. — Class A   25,000   1,904,00   1,90			
Financial -1.7%		25,000	
Saming and Leisure Properfies, Inc. REIT   75,000   2,215,75   25,000   2,685,75   25,000   2,685,75   25,000   2,685,75   25,000   2,685,75   25,000   2,685,75   25,000   2,685,75   25,000   2,685,75   25,000   2,685,75   25,000   2,685,75   25,000   2,685,75   2,500   2,685,75   2,500   2,685,75   2,500   2,685,75   2,500   2,685,75   2,500   2,685,75   2,500   2,685,75   2,500   2,685,75   2,500   2,685,75   2,500   2,685,75   2,500   2,685,75   2,500   2,685,75   2,500   2,50			10,523,250
PNC Financial Services Group, Inc. 15.a, Inc — Class A REIT 10.00 1,904.00 Lamar Advertising Co. — Class A REIT 25.00 1,643,25 Consumer, Cyclical - 1.4% Walmart, Inc. 35.00 3,928,75 Consumer, Cyclical - 1.4% Walmart, Inc. 35.00 3,938,00 AutoZone, Inc.* 25.00 3,918,35 Energy - 0.7% Total Consumer, Cyclical Energy - 0.7% Valero Energy Cop. 39.00 Total Consumer, Cyclical Energy - 0.7% Total Consumer, One, Cop. Total Consumer, One, Cyclical - 4.6% Total Consumer, Non-cyclical - 4.6% Energy - 0.7% Energy -			
Misa, Inc. — Class A   10,000   1,944,00			
Lamer Advertising Co. — Class A REIT         25,000         1,643 25           Consumer, Cyclical - 1.4%         35,000         4,529,00           Valinari, Inc.         35,000         4,529,00           AuctoCone, Inc.         25,000         3,085,55           Total Consumer, Cyclical         7,547,55           Energy - O'TW         70,000         3,936,10           Valence Bergy Corp.         70,000         3,990,00           Energy - O'TW         150,000         3,090,00           ON Semiconductor Corp.*         150,000         3,090,00           Communications - 0.5%         150,000         2,958,00           Total Common Stocks         100,000         2,958,00           Cost 550,780.0675         52,026,00         50,00           CONSUMER, Non-cyclical - 4.6%         80,7573         80,7573           Beacton Dickinson and Co.         133,926         8,075,73           Boston Scientific Corp.         57,442         6,450,16           Cows deep Gold/123         25,73         5,203,30           Boards of College         139,70         5,203,30           Boundary Corp.         139,70         5,520,30           Solf-Weight Corp.         1,524         8,24           Solf-Weight C			
Registration   Regi	·		
Consumer, Oyclical - 1.4%   35,000   4,529,00   3,018,055     Interpretation   1,111,00   2,500   3,018,055     Interpretation   1,111,00   2,500   3,018,055     Interpretation   1,111,00   2,547,555     Interpretation   1,111,00   3,090,00     Communications - 0.5%   150,000   3,090,00     Communications - 0.5%   150,000   2,958,00     ATRI, Inc.	· · · · · · · · · · · · · · · · · · ·	25,000	
Walmart, Inc.*         35,000         4,529.00           AutoZone, Inc.*         2,500         3,018,550           Total Consumer, Cyclical         7,547,555           Energy - 0,7%         70,000         3,938,10           Valence Energy Corp.         70,000         3,938,10           Technology - 0,5%         150,000         3,090,00           Communications - 0,5%         100,000         2,958,00           Total Common Stocks         2,958,00         52,026,60           CONVENTIBLE PREFERRED STOCKS* - 19,1%         33,926         8,075,73           CONVENTIBLE PREFERRED STOCKS* - 19,1%         313,926         8,075,73           Seloction Dickinson and Co.         133,926         8,075,73           Seloction Dickinson and Co.         5,0% due 060/123*         5,0% due 060/123*           Seloction Dickinson and Co.         139,720         5,50% due 060/123*           Seloction Dickinson and Co.         2,573         3,152,02           Aponable Corp.         5,50% due 060/123*         2,573         3,152,02           Aponable Corp.         139,720         5,520,33         3,152,02           Bunge Lid.         7,644         72,47         7,50%*         6,00%         8,116,74           Bank of America Corp.         <			8,929,750
AutoZone, Inc.*         2,500         3,018,55           Total Consumer, Cyclical         7,547,55           Energy - 0,7%         70,000         3,936,10           Valence Bergy Corp.         150,000         3,090,00           Cerbinology - 0,8%         150,000         3,090,00           Communications - 0,5%         100,000         2,958,00           AT&T, Inc.         100,000         2,958,00           Cost \$50,780,667)         \$52,026,06           Cost \$50,780,667         \$52,026,06           CONSUMER, Non-cyclical - 4,6%         \$52,026,06           Consumer, Non-cyclical - 4,6%         \$8,075,73           Becton Dickinson and Co.         \$133,926         8,075,73           Booled Auto 660/123¹         \$5,203,30         \$5,203,30           Boston Scientific Corp.         \$5,442         6,450,16           Elenco Arimai Health, Inc.         \$5,203,30         \$5,203,30           Elenco Arimai Health, Inc.         \$139,720         \$5,20,33           Soundard Cong.         \$139,720         \$5,20,33           \$0,00 due 0,015/23¹         \$1,224         882,94           Bunge Ltd.         \$2,800,75         \$2,800,75           \$1,244         \$882,94         \$2,800,75		25.000	4 500 000
Total Consumer, Cyclical   7,547,565   7			
Energy - 0.7%   200		2,500	
Valenc Energy Corp.         70,000         3,936,100           Technology - 0.6%         150,000         3,090,000           ON Semiconductor Corp.*         150,000         2,958,000           AT 8T, Inc.         100,000         2,958,000           Total Common Stocks         2,026,000           (Cost \$50,780,867)         52,026,000           CONVERTBLE PREFERRED STOCKS' - 19.1%         3,392         8,075,73           Escenci Dickinson and Co.         133,926         8,075,73           6,00% due 06/01/23!         57,442         6,450,16           Elanco Animal Health, Inc.         35,00% due 06/01/23!         5,50,33           5,00% due 06/01/23!         139,720         5,520,33           5,00% due 06/01/23!         2,573         3,152,02           Avantor, Inc.         12,241         882,94           Avantor, Inc.         12,241         882,94           Bunge Ltd.         4,88%!         7,646         722,47           Total Consumer, Non-cyclical         5,00% due 0,00         8,116,74           Bank of America Corp.         5,00%!         8,00         8,116,74           Assurant, Inc.         6,00         8,116,74           Assurant, Inc.         6,00% due 0,00         1,00         8			7,547,550
Technology - 0.5%   150,000   3,090,000		70.000	0.000.400
ON Semiconductor Corp.**       150,000       3,090,00         Communications - 0.5%       100,000       2,958,00         AT8T, Inc.       100,000       2,958,00         Total Common Stocks       52,026,06         CONVERTIBLE PREFERRED STOCKS* - 19.1%		70,000	3,936,100
Communications - 0.5%         100,000         2,958,00           Total Common Stocks         Cost \$50,780,667)         52,026,06           CONVERTIBLE PREFERED STOCKS¹ - 19.1%		450.000	0.000.000
AT&T, Inc. 100,000 2,958,000   Total Common Stocks   52,026,066   COSt \$\$50,780,667)   CONVERTIBLE PREFERRED STOCKS' - 19.1%   COnsumer, Non-cyclical - 4.6%   Backed Dickinson and Co. 133,926 8,075,73   6,00% due 06(01/23' 5,00% due 06(01/23' 5,0	·	150,000	3,090,000
Total Common Stocks (Cost \$50,780,667)		400.000	0.050.000
Cost \$50,780,667   52,026,06   CONVERTIBLE PREFERED STOCKS¹ - 19,1%   Consumer, Non-cyclical - 4.6%   Bank of Americal Corp.   139,72   14,036,73   14,036,73		100,000	2,958,000
CONVERTIBLE PREFERRED STOCKS¹ - 19.1%   Consumer, Non-cyclical - 4.6%   8.075,73     Beston Dickinson and Co.			50,000,000
Consumer, Non-cyclical - 4.6%   133,926   8,075,73   8,007,73   8,009   400   60(01/23)   8,009   400   60(01/23)   57,442   6,450,16   8,009   400   60(01/23)   57,442   6,450,16   8,009   400   60(01/23)   57,442   6,450,16   8,009   400   60(01/23)   5,520,33   5,520,33   5,009   400   60/15/23   2,573   3,152,02   3,500   400   60/15/23   2,573   3,152,02   4,800   6,259   400   60/15/23   4,809			52,026,060
Becton Dickinson and Co.       133,926       8,075,73         6.0% due 06/01/23¹       80,000       80,000         Boston Scientific Corp.       55,000       57,442       6,450,16         Elanco Animal Health, Inc.       139,720       5,520,33       5,241,20       2,480,367       6,520,40 <td></td> <td></td> <td></td>			
6.00% due 06/01/23¹ Boston Scientific Corp. 5.05% due 06/01/23¹ 57,442 6,450,16¹ Elanco Animal Health, Inc. 5.00% due 02/01/23¹ 139,720 5,520,33 5,00% due 02/01/23¹ 2,573 3,152,02 4vantor, Inc. 6.25% due 05/15/22 12,241 882,94 Bunge Ltd. 4.88%¹ 7,646 722,47 Total Consumer, Non-cyclical 24,803,67 Total Consumer, Non-cyclical 3,4% Wells Fargo & Co. 7.50%¹ 6,000 8,116,74 Bank of America Corp. 7.25%¹ 5,295 7,937,25 Assurant, Inc. 6.50% due 03/15/21¹ 12,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21¹ 12,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21¹ 12,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21¹ 12,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21¹ 12,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21¹ 12,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21¹ 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21¹ 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/21² 2,990 1,404,08 20TS Realty Trust, Inc. 6.50% due 03/15/2		122 026	0 075 720
Boston Scientific Corp.   5.50% due 06/01/23"   57,442   6,450,16     Elanco Animal Health, Inc.   5.00% due 02/01/23"   5520,33   3,152,02     Danaher Corp.   139,720   5,520,33   3,152,02     Avantor, Inc.   5,256 due 05/15/22   12,241   882,94     Bunge Ltd.   4,88%   7,646   722,47     Elanco Animal Health, Corp.   7,546   722,47     Elanco Animal Health, Inc.   7,646   7,646   7,646     Elanco Animal Health, Inc.   7,646     Elanco Animal Healt		133,920	0,070,730
5.50% due 06/01/23¹       57,442       6,450,16         Elanco Animal Health, Inc.       5.00% due 02/01/23¹         Danaher Corp.       139,720       5,520,33         5.00% due 04/15/23¹       2,573       3,152,02         Avantor, Inc.       12,241       882,94         8.00% due 05/15/22       12,241       882,94         Bunge Ltd.       7,646       722,47         Total Consumer, Non-cyclical       24,803,67         Financial - 3.4%       6,000       8,116,74         Wells Fargo & Co.       6,000       8,116,74         Bank of America Corp.       5,295       7,937,25         7.50%¹       5,295       7,937,25         Assurant, Inc.       6,50% due 03/15/21¹       12,990       1,404,08         QTS Realty Trust, Inc.       7,844       1,260,60         6,50%¹       7,844       1,260,60         Total Financial       18,718,69         Technology - 3,3%       8       8,00% due 09/30/22¹       9,650       11,009,78         Change Healthcare, Inc.       9,650       11,009,78			
Elanco Animal Health, Inc.   5.00% due 02/01/23'   139,720   5,520,33     5.00% due 04/15/23'   2,573   3,152,02     8xayord   12,241   882,94     8xayord   12,241   12,247     8xayord   12,247		57.442	6,450,162
Danaher Corp.       139,720       5,520,33         5.00% due 04/15/23¹       2,573       3,152,02         Avantor, Inc.	Elanco Animal Health, Inc.	- ,	-,, -
5.00% due 04/15/23¹       2,573       3,152,02         Avantor, Inc.       3,152,02         6.25% due 05/15/22       12,241       882,94         Bunge Ltd.       7,646       722,47         4.88%¹       7,646       722,47         Total Consumer, Non-cyclical       24,803,67         Financial - 3.4%       882,94         Wells Fargo & Co.       5,295       7,937,25         7.50%¹       6,000       8,116,74         Bank of America Corp.       5,295       7,937,25         Assurant, Inc.       5,295       7,937,25         Assurant, Inc.       12,990       1,404,08         QTS Realty Trust, Inc.       7,844       1,260,60         Total Financial       18,718,69         Technology - 3.3%       18,718,69         Broadcom, Inc.       8,00% due 09/30/22¹       9,650       11,009,78         Change Healthcare, Inc.       9,650       11,009,78	5.00% due 02/01/23 <sup>1</sup>		
Avantor, Inc. 6.25% due 05/15/22 12,241 882,94 Bunge Ltd. 4.88% 7,646 722,47 Total Consumer, Non-cyclical 24,803,67 Financial - 3.4% Wells Fargo & Co. 7.50% 6,000 8,116,74 Bank of America Corp. 7.25% 5,295 7,937,25 Assurant, Inc. 6.50% due 03/15/21 12,90 1,404,08 QTS Realty Trust, Inc. 6.50% 7,844 1,260,60 Total Financial Technology - 3.3% Broadcom, Inc. 8.00% due 09/30/22¹ 9,650 11,009,78 Change Healthcare, Inc.	Danaher Corp.	139,720	5,520,337
6.25% due 05/15/22       12,241       882,94         Bunge Ltd.       7,646       722,47         4.88%¹       7,646       722,47         Total Consumer, Non-cyclical       24,803,67         Financial - 3.4%       882,94         Wells Fargo & Co.       6,000       8,116,74         7.50%¹       6,000       8,116,74         Bank of America Corp.       5,295       7,937,25         7.25%¹       5,295       7,937,25         Assurant, Inc.       12,990       1,404,08         QTS Realty Trust, Inc.       7,844       1,260,60         Total Financial       7,844       1,260,60         Total Financial       8,00% due 09/30/22¹       9,650       11,009,78         Change Healthcare, Inc.       9,650       11,009,78		2,573	3,152,028
Bunge Ltd. 4.88%¹ 7,646 722,47  Total Consumer, Non-cyclical 24,803,67  Financial - 3.4%  Wells Fargo & Co. 7.50%¹ 6,000 8,116,74  Bank of America Corp. 7.25° 7,937,25° Assurant, Inc. 6.50% due 03/15/21¹ 12,990 1,404,08  QTS Realty Trust, Inc. 6.50%¹ 7,844 1,260,60  Total Financial 7,845 1,260,60  Total Financial 7,846 1,260,60  Total Financial 7,847 1,260,60  Total Financial 7,848 1,260,60  Total Financial 7,848 1,260,60  Total Financial 7,849 1,260,60  Total Financial 8,00% due 09/30/22¹ 9,650 11,009,78  Broadcom, Inc. 8.00% due 09/30/22¹ 9,650 11,009,78  Change Healthcare, Inc.	Avantor, Inc.		
4.88%¹       7,646       722,47         Total Consumer, Non-cyclical       24,803,67         Financial - 3.4%       8         Wells Fargo & Co.       5,000       8,116,74         7.50%¹       6,000       8,116,74         Bank of America Corp.       5,295       7,937,25         7.25%¹       5,295       7,937,25         Assurant, Inc.       12,990       1,404,08         QTS Realty Trust, Inc.       7,844       1,260,60         6.50%¹       7,844       1,260,60         Total Financial       18,718,69         Technology - 3.3%       8         Broadcom, Inc.       8,00% due 09/30/22¹       9,650       11,009,78         Change Healthcare, Inc.       9,650       11,009,78		12,241	882,943
Total Consumer, Non-cyclical       24,803,67         Financial - 3.4%       Wells Fargo & Co.         7.50%¹       6,000       8,116,74         Bank of America Corp.       5,295       7,937,25         7.25%¹       5,295       7,937,25         Assurant, Inc.       12,990       1,404,08         QTS Realty Trust, Inc.       6.50%¹       7,844       1,260,60         Total Financial       18,718,69         Technology - 3.3%       1800% due 09/30/22¹       9,650       11,009,78         Change Healthcare, Inc.       9,650       11,009,78	Bunge Ltd.	7.040	700 474
Financial - 3.4%  Wells Fargo & Co. 7.50%¹ Bank of America Corp. 7.25%¹ Assurant, Inc. 6.50% due 03/15/21¹ QTS Realty Trust, Inc. 6.50%¹ Fochnology - 3.3%  Broadcom, Inc. 8.00% due 09/30/22¹ Change Healthcare, Inc.		7,646	
Wells Fargo & Co. 7.50%¹ 6,000 8,116,74 Bank of America Corp. 7.25%¹ 5,295 7,937,25 Assurant, Inc. 6.50% due 03/15/21¹ 12,990 1,404,08 QTS Realty Trust, Inc. 6.50%¹ 7,844 1,260,60 Total Financial Technology - 3.3% Broadcom, Inc. 8.00% due 09/30/22¹ 9,650 11,009,78 Change Healthcare, Inc.			24,803,679
7.50%1 6,000 8,116,74 Bank of America Corp. 7.25%1 5,295 7,937,25 Assurant, Inc. 6.50% due 03/15/211 12,990 1,404,08 QTS Realty Trust, Inc. 6.50%1 7,844 1,260,60 Total Financial Technology - 3.3% Broadcom, Inc. 8.00% due 09/30/221 9,650 11,009,78 Change Healthcare, Inc.			
Bank of America Corp. 7.25%¹ 5,295 7,937,25  Assurant, Inc. 6.50% due 03/15/21¹ 12,990 1,404,08  QTS Realty Trust, Inc. 6.50%¹ 7,844 1,260,60  Total Financial Technology - 3.3%  Broadcom, Inc. 8.00% due 09/30/22¹ 9,650 11,009,78  Change Healthcare, Inc.		6.000	0 440 744
7.25%¹ 5,295 7,937,256 Assurant, Inc. 6.50% due 03/15/21¹ 12,990 1,404,08 QTS Realty Trust, Inc. 6.50%¹ 7,844 1,260,60 Total Financial Technology - 3.3% Broadcom, Inc. 8.00% due 09/30/22¹ 9,650 11,009,78 Change Healthcare, Inc.		6,000	8,116,741
Assurant, Inc. 6.50% due 03/15/21¹ QTS Realty Trust, Inc. 6.50%¹ 7,844 1,260,60  Total Financial Technology - 3.3% Broadcom, Inc. 8.00% due 09/30/22¹ Change Healthcare, Inc.		5 205	7 037 258
6.50% due 03/15/21¹		3,233	1,301,200
QTS Realty Trust, Inc.       7,844       1,260,60         6.50%¹       7,844       1,260,60         Total Financial         Technology - 3.3%         Broadcom, Inc.       8.00% due 09/30/22¹       9,650       11,009,78         Change Healthcare, Inc.       9,650       11,009,78		12.990	1,404,089
Total Financial     18,718,69       Technology - 3.3%     Broadcom, Inc.       8.00% due 09/30/22¹     9,650     11,009,78       Change Healthcare, Inc.	QTS Realty Trust, Inc.	,,,,,	, , , , , , , , , , , , , , , , , , , ,
Technology - 3.3%  Broadcom, Inc.  8.00% due 09/30/22¹  Change Healthcare, Inc.	6.50%1	7,844	1,260,609
Technology - 3.3%         Broadcom, Inc.       9,650       11,009,78         8.00% due 09/30/22¹       9,650       11,009,78         Change Healthcare, Inc.       9,650       11,009,78	Total Financial		18,718,697
Broadcom, Inc.       9,650       11,009,78         8.00% due 09/30/22¹       9,650       11,009,78         Change Healthcare, Inc.       9,650       11,009,78	Technology - 3.3%		
Change Healthcare, Inc.	Broadcom, Inc.		
		9,650	11,009,782
	Change Healthcare, Inc.		
	6.00% due 06/30/22 <sup>1</sup>	147,857	6,659,479
<del></del>	Total Technology		17,669,261
	Industrial - 2.4%		
	Stanley Black & Decker, Inc.		
$5.00\%^1$ 3,125 3,703,12	5.00%'	3,125	3,703,125

5.25% due 11/15/22 <sup>1</sup>	34,712	3,313,608
Colfax Corp.		
5.75% due 01/15/22 <sup>1</sup>	25,000	3,145,000
II-VI, Inc.		
6.00% due 07/01/23*.1	6,853	1,548,976
Energizer Holdings, Inc.		
7.50% due 01/15/22 <sup>1</sup>	12,842	1,290,621
Total Industrial	_	13,001,330
Utilities - 2.4%		
NextEra Energy, Inc.		
5.28% due 03/01/23 <sup>1</sup>	148,723	7,204,142
PG&E Corp.		
5.50% due 08/16/23 <sup>1</sup>	29,826	2,997,513
Southern Co.	40.000	0.17.440
6.75% due 08/01/22 <sup>1</sup>	19,892	917,419
Dominion Energy, Inc.	0.000	007.470
7.25% due 06/01/22 <sup>1</sup> American Electric Power Company, Inc.	8,620	897,170
6.13% due 03/15/22 <sup>1</sup>	14,997	773,845
	14,997	
Total Utilities	_	12,790,089
Basic Materials - 1.3%		
International Flavors & Fragrances, Inc.	00.000	4.050.707
6.00% due 09/15/21 <sup>1</sup>	93,088	4,259,707
ArcelorMittal S.A.	400,000	2 220 000
5.50% due 05/18/23 <sup>1</sup>	100,000	2,830,000
Total Basic Materials	_	7,089,707
Consumer, Cyclical - 1.1%		
Aptiv plc		
5.50% due 06/15/23 <sup>1</sup>	59,519	6,082,842
Communications - 0.6%		
2020 Cash Mandatory Exchangeable Trust		
5.25% due 06/01/23* <sup>1,3</sup>	3,070	3,198,909
Total Convertible Preferred Stocks		
(Cost \$97,961,605)	_	103,354,514
EXCHANGE-TRADED FUNDS <sup>†</sup> - 0.2%		
ProShares UltraPro Short QQQ*	200,000	1,186,000
Total Exchange-Traded Funds		
(Cost \$1,383,600)		1,186,000
MONEY MARKET FUND† - 3.8%		
Morgan Stanley Institutional Liquidity Government Portfolio - Institutional Class, 0.04% <sup>1,2</sup>	20,363,428	20,363,428
Total Money Market Fund	_	
(Cost \$20,363,428)		20,363,428
(	<del>-</del>	20,000, 120

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Advent Convertible and Income Fund

FGS

# SCHEDULE OF INVESTMENTS (Unaudited)

	Face Amount⁻	Value
CONVERTIBLE BONDS <sup>††</sup> - 75.3%		
Technology - 19.1%		
Splunk, Inc.		
1.13% due 06/15/27 <sup>1,3</sup>	8,212,000	9,335,355
Rapid7, Inc.	F 277 000	0 000 404
2.25% due 05/01/25 <sup>1,3</sup> 1.25% due 08/01/23	5,377,000 580,000	6,603,494 886,675
Microchip Technology, Inc.	500,000	000,073
1.63% due 02/15/27 <sup>1</sup>	4,059,000	5,931,417
Silicon Laboratories, Inc.	4,000,000	0,001,417
0.63% due 06/15/25 <sup>1,3</sup>	4,691,000	5,165,612
LivePerson, Inc.	, ,	-,,-
0.75% due 03/01/24 <sup>1</sup>	3,788,000	4,828,512
Talend S.A.		
1.75% due 09/01/24 <sup>3</sup>	EUR 3,580,000	4,114,350
Synaptics, Inc.		
0.50% due 06/15/22 <sup>1</sup>	3,292,000	4,101,078
New Relic, Inc.		
0.50% due 05/01/23 <sup>1</sup>	4,000,000	3,995,076
Akamai Technologies, Inc.	4 000 000	0.400.070
0.13% due 05/01/25 <sup>1</sup>	1,666,000	2,169,873
0.38% due 09/01/27 <sup>1,3</sup>	1,321,000	1,518,338
Workday, Inc. 0.25% due 10/01/22 <sup>1</sup>	2,707,000	3,653,457
ON Semiconductor Corp.	2,707,000	3,003,407
1.63% due 10/15/23 <sup>1</sup>	2,886,000	3,614,170
MongoDB, Inc.	2,000,000	3,014,170
0.25% due 01/15/26 <sup>1,3</sup>	2,695,000	3,502,056
STMicroelectronics N.V.	_,000,000	0,002,000
due 08/04/27 <sup>4</sup>	1,200,000	1,237,740
due 08/04/25 <sup>4</sup>	1,000,000	1,062,050
due 07/03/22 <sup>1,4</sup>	600,000	818,763
Workiva, Inc.		
1.13% due 08/15/26 <sup>1,3</sup>	3,000,000	2,957,426
Lumentum Holdings, Inc.		
0.50% due 12/15/26 <sup>1,3</sup>	2,508,000	2,935,392
Western Digital Corp.		
1.50% due 02/01/24 <sup>1</sup>	3,000,000	2,913,158
RingCentral, Inc.	0.074.000	0.040.704
due 03/01/25 <sup>1,3,4</sup> Pegasystems, Inc.	2,374,000	2,612,731
0.75% due 03/01/25 <sup>1,3</sup>	2,000,000	2,248,091
Zscaler, Inc.	2,000,000	2,240,091
0.13% due 07/01/25 <sup>1,3</sup>	1,853,000	2,111,715
Slack Technologies, Inc.	1,000,000	2,111,710
0.50% due 04/15/25 <sup>1,3</sup>	1,649,000	2,027,826
Insight Enterprises, Inc.	1,010,000	2,02.,020
0.75% due 02/15/25 <sup>1,3</sup>	1,917,000	1,856,203
Cloudflare, Inc.		
0.75% due 05/15/25 <sup>1,3</sup>	1,197,000	1,603,232
Lenovo Group Ltd.		
3.38% due 01/24/24 <sup>1</sup>	1,550,000	1,594,567
RealPage, Inc.		
1.50% due 05/15/25 <sup>1</sup>	1,432,000	1,547,422
Coupa Software, Inc.		
0.38% due 06/15/26 <sup>1,3</sup>	1,211,000	1,518,384
Atos SE	FUD 4 000 000	4 405 507
due 11/06/24 <sup>1,4</sup>	EUR 1,000,000	1,495,567
Verint Systems, Inc. 1.50% due 06/01/21 <sup>1</sup>	4 202 000	1 200 004
Nuance Communications, Inc.	1,382,000	1,389,824
1.25% due 04/01/25 <sup>1</sup>	862,000	1,294,839
Alteryx, Inc.	002,000	1,234,039
1.00% due 08/01/26 <sup>1,3</sup>	900,000	1,104,836
Datadog, Inc.	300,000	1,104,030
0.13% due 06/15/25 <sup>1,3</sup>	858,000	1,087,443
0.1070 ddc 00/10/20	000,000	1,007,

GSG Systems International, Inc.         999,000         1,048,882           Losse, Cute Corp.         1,000,000         98,500           Censery         1,000,000         98,505           Censery         1,000,000         98,505           Censery         1,000,000         98,505           Censery         1,000,000         55,555           2,259, due 0611529         510,000         40,009           T.795, due 061123         229,000         885,616           Envestrat, Inc.         229,000         885,616           Envestrat, Inc.         661,000         879,347           1,759, due 061123         256,000         833,729           due 1,759, due 20115261         786,000         833,729           due 1,159, due 201152621         786,000         833,729           due 1,159, due 20115263         300,000         824,912           1,259, due 20115263         300,000         824,912           1,259, due 20115263         300,000         824,912           1,259, due 20115263         300,000         824,912           2,259, due 1,210152         300,000         824,912           2,259, due 20115263         300,000         300,825           Cherry Morental Calabate <th< th=""><th></th><th></th><th></th></th<>			
Inclus Corp.   1,000,000   982,000   200,000	CSG Systems International, Inc.		
dus 01/22/25 <sup>14</sup> 1,000,000         982,500           3,00% dus 0601/25 <sup>13</sup> 742,000         965,675           3,00% dus 0601/25 <sup>13</sup> 510,000         \$34,558           1,77% du 101/07/26 <sup>13</sup> 550,000         420,931           1,77% du 101/07/26 <sup>13</sup> 229,000         895,616           1,25% due 0601/23 <sup>1</sup> 229,000         895,616           1,25% due 0601/23 <sup>1</sup> 256,000         879,347           1,75% due 101/07/26 <sup>13</sup> 256,000         834,729           1,25% due 0601/22 <sup>14</sup> 796,000         834,729           1,25% due 021/528 <sup>13</sup> 796,000         834,729           1,25% due 021/528 <sup>13</sup> 291,000         843,729           1,25% due 021/528 <sup>13</sup> 300,000         403,125           1,25% due 021/528 <sup>13</sup> 300,000         403,125           1,25% due 041/525 <sup>13</sup> 300,000         303,489,725           Commications - 15,94         15,900         6,643,858           1,35% due 101/52 <sup>13</sup> 6,927,000         6,643,858           1,35% due 101/52 <sup>13</sup> 6,927,000         6,643,858           1,35% due 101/52 <sup>13</sup> 4,060,00         4,723,831           2,25% due 1001/52 <sup>13</sup> 8,000         1,043,	4.25% due 03/15/36 <sup>1</sup>	999,000	1,048,882
Ceremone, Inc.         742,000         965,75           3,00%, due G01/125°3         510,000         534,556           1,27%, due D0152°3         550,000         42,556           1,77%, due 1101/26°3         29,000         89,516           1,75%, due G010/123°4         29,000         89,516           1,75%, due G010/123°4         661,000         879,347           Servicello, Inc.         256,000         834,726           1,75%, due G010/123°4         256,000         834,726           Toetule, Rassa HealthCare, Inc.         796,000         83,768           1,25%, due 1215/23°3         291,000         824,812           1,25%, due 1215/23°3         30,000         40,3125           1,25%, due 1215/23°3         30,000         40,3126           2,27%, due 1215/23°3         8,27,000         84,827           2,27%, due 1201/48°1         8,27,000         84,838           2,27%, due 1201/48°3         3,21,000         3,618,241           2,27%, due 1201/48°3         3,214,000         3,618,241           2,38%, due 1001/52°3         5,698,00         6,194,127           2,75%, due 501/72°3         5,698,00         4,723,331           Booking Holdings, Inc.         3,200,00         3,382,00			
3.00% due 0601725 1 742,000 965.75 2 100 100 100 100 100 100 100 100 100 1	due 01/22/25 <sup>1,4</sup>	1,000,000	982,500
JG Clobal, Inc.         510,000         534,568           1.75% due 1101/26 <sup>13</sup> 550,000         420,091           Twillo, Inc.         550,000         420,091           0.25% due 6601/23 <sup>1</sup> 661,000         885,616           Envestnet, Inc.         1.75% due 6601/23 <sup>1</sup> 26,000         879,47           due 6601/22 <sup>11</sup> 76,000         834,729         34,769           Tabbid Reas Health Care, Inc.         1.75% due 6215/26 <sup>21</sup> 824,912           Health Catalyst, Inc.         291,000         824,912           Health Catalyst, Inc.         291,000         824,912           Health Catalyst, Inc.         300,000         403,257           Communications - 159%         103,459,778         103,459,778           Communications - 159%         103,459,778         103,459,778           Communications - 159%         103,459,778         103,459,778           Communications - 159%         103,459,778         200,000         6,643,858           1.38% due 1015/23         3,131,000         3,618,241         2,278, due 1201/49 <sup>13</sup> 3,214,000         3,683,241           2.25%, due 2010/149 <sup>13</sup> 3,242,000         4,683,581         2,383,400         4,723,831         2,060,000         4,723,831 <t< td=""><td></td><td></td><td></td></t<>			
3.25% due 06(15/25)   51,000   534,558   1.75% due 11/01/251   550,000   420,001   7 willo, Inc.   229,000   885,618   20,25% due 06(01/23)   229,000   885,618   275,000   20,25% due 06(01/23)   661,000   879,347   286,000   379,347   286,000   381,729   381,729   381,729		742,000	965,575
1.75% the 11012년3			
Twillo, Inc.         229,000         885,616           Cnzestert, Inc.         661,000         879,347           SenviceNow, Inc.         256,000         834,729           Tabula Rasa HealthCare, Inc.         256,000         834,729           Tabula Rasa HealthCare, Inc.         796,000         833,769           Teradyne, Inc.         291,000         824,912           Health Catalyst, Inc.         300,000         403,125           Total Technology         300,000         403,125           Total Technology         6,927,000         6,643,858           1,25% due 101452513         3,130,000         3,18,241           Liberty Media Corp.         2,278,600         6,643,858           1,25% due 10145251         3,214,000         3,818,241           Liberty Media Corp.         6,927,000         6,643,858           1,25% due 10145251         3,214,000         3,333,367           1,25% due 10145251         3,244,000         3,333,367           2,27% due 10145251         4,086,000         4,723,831           0,25% due 100145251         4,086,000         4,723,831           0,25% due 100145251         8,207,000         1,646,000           0,75% due 06014251         3,000,000         3,592,720 <td>3.25% due 06/15/29<sup>1</sup></td> <td>510,000</td> <td></td>	3.25% due 06/15/29 <sup>1</sup>	510,000	
0.25% due 06/01/23	1.75% due 11/01/26 <sup>1,3</sup>	550,000	420,091
Erwstell, Inc.         661,000         879,347           ServiceNow, Inc.         256,000         834,728           Tabula Rasa HealthCare, Inc.         796,000         833,768           Toradyne, Inc.         291,000         824,912           Leasth Catalyst, Inc.         291,000         403,128           Total Technology         103,459,776           Communications - 15,986         103,459,776           Liberty Media Corp.         2,2786, 4th 210/146/25         3,313,000         3,618,241           2,2786, 4th 210/146/23         3,313,000         3,618,241         3,314,000         3,533,367           2,1076, 4th 210/146/24         3,214,000         3,533,367         3,000,000         4,723,831           2,1086, 4th 210/146/25         5,688,000         6,184,127         0,75%, 4th 0,600/125/12         4,086,000         4,723,831           2,0876, 4th 210/146/24         3,367,000         3,553,367         740         1,086,544         1,086,000         3,552,270         1,086,544         1,086,000         3,552,270         1,086,544         1,086,000         3,532,270         1,086,544         1,086,000         3,532,270         1,086,544         1,086,000         3,532,270         1,086,544         1,086,544         1,086,544         1,086,544         1,08	Twilio, Inc.		
1.75% due 06/01/23 661,000 879,347 cdue 06/01/22 <sup>-14</sup> 256,000 834,729 Tabula Rasa HaelltCare, Inc. 1.75% due 02/15/26 <sup>-13</sup> 796,000 833,769 Teradyne, Inc. 1.25% due 12/15/23 <sup>-13</sup> 291,000 824,912 Haellt Catalyst, Inc. 2.50% due 12/15/23 <sup>-13</sup> 300,000 403,125 Total Technology 300,000 824,912 Haellt Catalyst, Inc. 2.50% due 04/15/25 <sup>-13</sup> 300,000 403,125 Total Technology 500,000 824,912 Haellt Catalyst, Inc. 2.50% due 12/15/23 <sup>-13</sup> 80,200 6,643,858 1.38% due 10/15/23 3,131,000 3,161,241 2.28% due 12/16/23 8,210,000 3,333,367 Palo Alto Networks, Inc. 3.210,000 1,353,367 Palo Alto Networks, Inc. 3.05% due 06/15/25 <sup>-13</sup> 5,698,000 6,194,127 0.75% due 05/07/12 <sup>-13</sup> 8,200 0,000 4,103,479 1.75% due 05/07/12 <sup>-13</sup> 3,300,000 3,333,367 Palo Alto Networks, Inc. 3.05% due 06/15/25 <sup>-13</sup> 3,000,000 3,333,367 Palo Alto Networks, Inc. 1.00% due 03/01/24 <sup>-13</sup> 3,000,000 3,332,499 1.75% due 05/01/25 <sup>-13</sup> 3,000,000 3,332,499 2.39% due 08/15/24 <sup>-13</sup> 3,000,000 3,332,499 2.39% due 08/15/24 <sup>-13</sup> 3,000,000 3,332,499 2.39% due 08/15/24 <sup>-13</sup> 3,000,000 3,300,000 1.389,000 PagerDuy, Inc. 1.25% due 08/15/25 <sup>-13</sup> 4,765,000 4,980,197 Protopiont, Inc. 1.25% due 08/15/25 <sup>-13</sup> 3,000,000 3,200,625 0.75% due 08/15/25 <sup>-13</sup> 3,000,000 3	0.25% due 06/01/23 <sup>1</sup>	229,000	895,616
ServiceNow, Inc. due 060172211         256,000         834,728           Tabula Rasa HealthCare, Inc.         796,000         833,768           1,75% due 02175/2613         291,000         824,912           Health Catalyst, Inc.         291,000         403,128           2,50% due 04175/2513         30,000         403,128           Total Technology         500,000         6,627,000         6,643,858           2,75% due 1201/4813         6,827,000         3,618,241           2,25% due 1201/4813         3,214,000         3,353,367           1,33% due 101/5/23         3,214,000         3,353,367           2,000 due 0601/2513         5,689,000         6,194,127           0,75% due 0501/253         5,689,000         6,194,127           0,75% due 0501/253         5,689,000         4,723,831           0,75% due 0501/253         5,689,000         4,723,831           0,75% due 0501/253         3,800,000         3,532,275           0,75% due 0501/253         3,800,000         3,532,275           0,75% due 0501/253         3,800,000         3,532,275           0,15% due 0501/254         3,800,000         3,532,275           0,15% due 0501/2553         3,800,000         3,332,498           2,38% due 0601/2543	Envestnet, Inc.		
due 0001022**         256,000         834,729           Tabula Rasa HealthCare, Inc.         796,000         833,769           1.75% due 02/15/26**         796,000         824,912           Feradyne, Inc.         291,000         824,912           1.25% due 12/15/23**         300,000         403,125           Total Technology         300,000         403,459,776           Communications - 15.9%           Liberty Media Corp.         3,210,000         3,815,000         3,816,241           2.25% due 12/10/48**         3,210,000         3,835,365           1.28% due 12/10/48**         3,210,000         3,333,367           Palo Alto Networks, Inc.         3,210,000         3,333,367           1.03% due 06/10/125**         5,698,000         6,194,127           0.75% due 06/07/123*         8,207,000         10,369,544           View Solutions, Inc.         3,200,000         3,592,727           0.75% due 06/07/125**         3,610,000         3,592,727           DISH Network Corp.         3,610,000         3,592,275           1.75% due 06/07/125**         3,610,000         3,592,275           DISH Network Corp.         3,610,000         3,592,275           1.75% due 06/15/26**         3,610,000 <td< td=""><td>1.75% due 06/01/23<sup>1</sup></td><td>661,000</td><td>879,347</td></td<>	1.75% due 06/01/23 <sup>1</sup>	661,000	879,347
Tabula Rasa HealthCate, Inc. 1.1786 due 02175/2813   796,000   833,786   1786,000   1796,000   824,912   12876 due 121/15/231   291,000   824,912   12876 due 121/15/231   300,000   403,125   103,459,776   103,4	ServiceNow, Inc.		
1,75% due 02/15/26 <sup>3</sup> 1,25% due 12/15/23 <sup>3</sup> 1,25% due 12/15/23 <sup>3</sup> 1,25% due 12/15/23 <sup>3</sup> 1,25% due 12/15/23 <sup>3</sup> 1,25% due 04/15/25 <sup>13</sup> 2,30% due 04/15/25 <sup>13</sup> 2,30% due 04/15/25 <sup>13</sup> 2,30% due 04/15/25 <sup>13</sup> 2,30% due 04/15/25 <sup>13</sup> 2,75% due 12/01/49 <sup>13</sup> 3,214,000 3,313,000 3,618,241 2,25% due 12/01/49 <sup>13</sup> 3,214,000 3,383 due 10/15/23 2,25% due 12/01/49 <sup>13</sup> 3,214,000 3,383 due 60/15/23 2,38% due 60/125 <sup>13</sup> 0,75% due 07/01/23 <sup>1</sup> 8,207,000 1,38% due 60/15/25 <sup>13</sup> 1,39% due 60/15/25 <sup>13</sup> 1,00% due 03/15/24 <sup>13</sup> 3,380,000 3,592,270 1,15% due 60/12/25 <sup>13</sup> 3,810,000 3,382,270 1,15% due 60/17/25 <sup>13</sup> 3,100,000 3,200,250 3,39% due 60/15/26 <sup>13</sup> 3,610,000 3,200,250 3,39% due 60/15/25 <sup>13</sup> 3,000,000 3,200,250 0,75% due 60/15/25 <sup>13</sup> 3,300,000 3,200,250 0,75% due 60/15/25 <sup>13</sup> 3,300,000 3,200,250 0,75% due 60/15/25 <sup>13</sup> 3,300,000 3,200,250 0,75% due 60/15/25 <sup>13</sup> 3,000,000 3,200,250 0,75% due 60/15/	due 06/01/22 <sup>1,4</sup>	256,000	834,729
Teradyne, Inc.         291,000         824,912           1.25% due 12/15/23¹         300,000         403,125           2.50% due 04/15/25¹³         300,000         403,125           Total Technology         800,000         403,459,776           Communications - 15.96           User you de 12/01/49¹³         6,927,000         6,643,858           2.175% due 12/01/48¹³         3,313,000         3,618,241           2.25% due 12/01/48¹³         3,214,000         3,583,667           Palo Alto Networks, Inc.         5,698,000         6,194,127           0.75% due 06/01/25¹³         4,086,000         4,723,831           Booking Holdings, Inc.         5,098,000         3,386,000         4,160,479           1,00% due 06/01/25¹³         3,000,000         3,592,270         1,75%, due 06/01/25¹³         3,386,000         3,592,270           1,00% due 06/01/25¹³         3,000,000         3,382,490         1,75%, due 06/01/25¹³         3,610,000         3,332,499           2,33% due 06/01/25¹³         3,610,000         3,332,499         2,238,400         4,763,000         4,883,991           2,38% due 06/01/25¹³         4,559,000         4,893,191         7,000,000         3,302,000         3,000,000         3,000,000         3,000,000	Tabula Rasa HealthCare, Inc.		
1.25% due 12/15/23	1.75% due 02/15/26 <sup>1,3</sup>	796,000	833,769
Health Catalyst, Inc. 2.50% due Qu'141525 <sup>13</sup> 2.50% due Qu'141526 <sup>13</sup> Total Technology  Communications - 15.9%  Liberty Media Corp. 2.75% due 1201149 <sup>13</sup> 3.38% due 1011523 3.313.000 3.618,241 2.25% due 1201149 <sup>13</sup> 3.214,000 3.353.367 Paloa Into Networks, Inc. 0.39% due 060125 <sup>13</sup> 0.75% due 050125 <sup>13</sup> 0.8000 0.75% due 050125 <sup>13</sup> 0.8000 0.75% due 050125 <sup>13</sup> 0.8000 0.75% due 0501225 <sup>13</sup> 0.8000 0.75% due 0501225 <sup>13</sup> 0.80000 0.8000 0.800000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.80000 0.800000 0.800000 0.800000 0.800000 0.8000000 0.800000 0.800000 0.800000 0.800000 0.800000 0.800000 0.8000000 0.800000 0.800000 0.800000 0.800000 0.800000 0.8000000 0.8000000 0.800000 0.8000000 0.8000000 0.80000000 0.80000000 0.800000000	Teradyne, Inc.		
2.5% due 04/15/25 <sup>13</sup> 300,000     403.125       Total Technology     103,459,776       Communications - 15.9%     500     6,827,000     6,643,888       2.75% due 12/01/49 <sup>13</sup> 6,927,000     3,618,241       2.25% due 12/01/48 <sup>13</sup> 3,313,000     3,818,241       2.25% due 12/01/48 <sup>13</sup> 3,214,000     3,583,867       Palo Alto Networks, inc.     5,698,000     6,194,127       0.75% due 06/01/25 <sup>13</sup> 4,086,000     4,723,831       Booking Holdings, Inc.     8,207,000     10,369,544       Viavi Solutions, Inc.     3,386,000     4,160,479       1.75% due 06/01/25 <sup>13</sup> 3,000,000     3,592,270       DISH Network Corp.     3,886,000     4,160,479       3.88% due 08/15/26 <sup>1</sup> 3,610,000     3,332,499       2.36% due 08/15/24 <sup>13</sup> 3,610,000     3,332,499       2.36% due 08/15/25 <sup>13</sup> 3,000,000     4,980,197       Proofpoint, Inc.     5,000     4,693,151       0.75% due 08/15/26 <sup>13</sup> 3,000,000     3,20,625       0.75% due 08/15/26 <sup>13</sup> 3,000,000     3,20,625       0.75% due 08/15/25 <sup>13</sup> 3,000,000     3,72,320       Snap, Inc.     2,976,000     3,72,320       Liberty, Inc.     2,976,000     3,72,320       Snap, Inc.     2,976,000 <td< td=""><td>1.25% due 12/15/23<sup>1</sup></td><td>291,000</td><td>824,912</td></td<>	1.25% due 12/15/23 <sup>1</sup>	291,000	824,912
Total Technology	Health Catalyst, Inc.		
Communications - 15.9%   Liberty Media Corp.	2.50% due 04/15/25 <sup>1,3</sup>	300,000	403,125
Communications - 15.9%   Liberty Media Corp.	Total Technology		103,459,776
Liberty Media Corp.         6,927,000         6,643,858           2.75% due 12/01/49¹³         6,927,000         3,648,241           1.38% due 10/15/23         3,313,000         3,518,241           2.25% due 12/01/48¹³         3,214,000         3,553,687           Palo Alto Networks, Inc.	U,	——————————————————————————————————————	100,100,110
2.75% due 12/01/48 <sup>13</sup> 6,827,000       6,643,888         1.38% due 12/01/48 <sup>13</sup> 3,313,000       3,618,241         2.29% due 12/01/48 <sup>13</sup> 3,214,000       3,533,367         Palo Alto Networks, Inc.       5,698,000       6,194,127         0.38% due 06/01/25 <sup>13</sup> 4,086,000       4,723,831         Booking Holdings, Inc.			
1.38% due 10/15/23 3,313,000 3,618,241 2.25% due 12/01/48 <sup>13</sup> 3,214,000 3,353,367 Palo Alto Networks, Inc.  0.38% due 06/01/25 <sup>13</sup> 5,698,000 6,194,127 0,75% due 06/01/25 <sup>13</sup> 4,086,000 4,723,831 Booking Holdings, Inc. 0.75% due 05/01/25 <sup>13</sup> 8,207,000 10,369,544 Viavi Solutions, Inc. 1.00% due 03/01/24 <sup>13</sup> 3,386,000 3,386,000 3,592,270 17,5% due 06/01/25 <sup>13</sup> 3,000,000 3,592,270 DISH Network Corp. 3.38% due 06/15/26 <sup>1</sup> 3,610,000 3,322,499 2,38% due 03/15/24 <sup>1</sup> 1,998,000 1,838,904 PagerDuty, Inc. 1.25% due 06/07/125 <sup>13</sup> 4,763,000 4,980,197 Proofpoint, Inc. 0.25% due 06/15/25 <sup>13</sup> 4,559,000 4,693,151 JOYY, Inc. 1.38% due 06/15/26 <sup>1</sup> 3,000,000 3,200,625 0,75% due 06/15/25 <sup>13</sup> 3,000,000 3,200,625 0,75% due 06/15/25 <sup>13</sup> 3,000,000 3,223,548 Match Group Financeco 2, Inc. 0.75% due 06/15/25 <sup>13</sup> 3,000,000 3,223,548 Match Group Financeco 2, Inc. 0.75% due 06/15/25 <sup>13</sup> 3,000,000 3,223,548 Match Group Financeco 2, Inc. 0.8%% due 06/15/25 <sup>13</sup> 1,214,000 1,598,393 15,50% due 06/15/25 <sup>13</sup> 1,214,000 1,598,393 15,50% due 06/15/25 <sup>13</sup> 1,214,000 1,598,393 15,50% due 06/15/25 <sup>13</sup> 1,214,000 1,598,393 1,50% due 06/15/25 <sup>13</sup> 1,214,000 1,598,393 1,50% due 06/15/25 <sup>13</sup> 1,214,000 1,598,393 1,50% due 06/15/25 <sup>13</sup> 1,581,000 1,588,793 1,50% du	•	6 927 000	6 6/3 858
2.25% due 12/01/48 <sup>13</sup> Palo Alto Networks, Inc.  1.38% due 06/01/25 <sup>13</sup> 0.75% due 07/01/23 <sup>1</sup> 8.207,000 1.038% due 06/01/25 <sup>13</sup> 0.75% due 03/01/25 <sup>13</sup> 8.207,000 1.038,000 1.038,000 1.038,000 1.038,000 1.038,000 1.038,1318 8.007,000 1.038,544  Viavi Solutions, Inc. 1.00% due 03/01/25 <sup>13</sup> 3.000,000 3.592,270 1.75% due 03/01/25 <sup>13</sup> 3.000,000 3.592,270 1.75% due 08/01/25 <sup>13</sup> 3.38% due 08/15/26 <sup>1</sup> 3.38% due 08/15/26 <sup>1</sup> 3.38% due 08/15/26 <sup>1</sup> 3.38% due 08/15/24 <sup>13</sup> 4.763,000 4.980,197 Proofpoint, Inc. 1.25% due 07/01/25 <sup>13</sup> 4.763,000 4.980,197 Proofpoint, Inc. 0.25% due 08/15/25 <sup>13</sup> 3.000,000 3.200,625 0.75% due 08/15/25 <sup>13</sup> 3.000,000 3.200,625 0.75% due 08/15/25 <sup>13</sup> 3.000,000 3.200,625 0.75% due 08/15/25 <sup>13</sup> 3.000,000 3.223,548 Match Group Financeco 2, Inc. 0.88% due 08/15/25 <sup>13</sup> 3.000,000 3.223,548 Match Group Financeco 2, Inc. 0.88% due 08/15/25 <sup>13</sup> 1.214,000 1.598,393 1.50% due 08/15/25 <sup>13</sup> 1.50% due 08/15/25 <sup>13</sup> 1.50% due 08/15/25 <sup>13</sup> 1.50% due 08/15/25 <sup>13</sup> 1.51% due 08/15/25 <sup>13</sup> 1.214,000 1.598,393 1.50% due 08/15/25 <sup>13</sup> 1.51% due 08/15/25 <sup>13</sup>			
Palo Alto Networks, Inc.       5,698,000       6,194,127         0.38% due 06/01/25¹³       4,086,000       4,723,831         Booking Holdings, Inc.       3,207,000       10,369,544         Viavi Solutions, Inc.       3,386,000       4,160,479         1.00% due 03/01/24¹       3,000,000       3,592,270         DISH Network Corp.       3,610,000       3,332,499         2.38% due 08/15/26¹       3,610,000       3,332,499         2.38% due 09/15/26¹       1,998,000       1,838,904         PagerDuty, Inc.       4,763,000       4,980,197         1.25% due 07/01/25¹³       4,763,000       4,981,191         Yroofpoint, Inc.       3,000,000       3,200,625         0.75% due 06/15/26¹       3,000,000       3,200,625         0.75% due 06/15/26¹       3,000,000       3,223,548         Jyt, Inc.       2,976,000       3,742,320         Lyt, Inc.       2,976,000       3,742,320         Lyt, Inc.       2,976,000       3,223,548         Match Group Financeco 2, Inc.       2,185,000       3,012,308         Zillow Group, Inc.       2,185,000       3,02,308         2,15% due 06/15/26¹       2,185,000       3,12,308         Zillow Group, Inc.       2,75% due 06/15/26¹ <td></td> <td></td> <td></td>			
0.38% due 06/01/25¹³       5,688,000       6,194,127         0.75% due 07/01/23¹       4,086,000       4,723,831         Booking Holdings, Inc.		3,214,000	5,555,507
0.75% due 07/01/23¹       4,086,000       4,723,83¹         Booking Holdings, Inc.       8,207,000       10,369,544         Viavi Solutions, Inc.       3,386,000       4,160,479         1.00% due 03/01/24¹       3,000,000       3,592,270         DISH Network Corp.       3,810,000       3,332,499         2.38% due 08/15/26¹       3,610,000       3,332,499         2.38% due 03/15/24¹       1,998,000       1,838,904         PagerDuty, Inc.       4,763,000       4,980,197         Proofpoint, Inc.       4,559,000       4,693,151         0.25% due 08/15/24¹³       3,000,000       3,200,625         0.75% due 06/15/26¹       3,000,000       3,200,625         0.75% due 08/01/26¹³       2,976,000       3,742,320         Lyft, Inc.       1,50% due 08/15/25¹³       3,000,000       3,223,548         Match Group Financeco 2, Inc.       2,185,000       3,012,308         Zillow Group, Inc.       2,185,000       3,012,308         Zillow Group, Inc.       2,184,000       1,598,393         Zillow Group, Inc.       1,214,000       1,598,393         Zillow Group, Inc.       1,214,000       1,598,393         2.75% due 06/15/26¹³       1,048,000       1,202,796         Okta,	·	5 608 000	6 10/ 127
Booking Holdings, Inc.         8,207,000         10,369,544           Visavi Solutions, Inc.         3,386,000         4,160,479           1.75% due 06/01/24¹         3,386,000         4,160,479           1.75% due 06/01/23¹         3,610,000         3,592,270           DISH Network Corp.         3,610,000         3,332,499           2.38% due 08/15/26¹         3,610,000         3,332,499           2.38% due 03/15/24¹         1,998,000         1,838,904           PagerDuty, Inc.         4,763,000         4,980,197           Proofpoint, Inc.         2,25% due 08/15/24¹³         4,559,000         4,983,151           JOYY, Inc.         3,000,000         3,200,625           1.38% due 06/15/26¹³         3,000,000         3,200,625           Snap, Inc.         674,000         713,176           Snap, Inc.         2,976,000         3,742,320           Utt, Inc.         1,50% due 08/01/26¹³         3,000,000         3,223,548           Match Group Financeco 2, Inc.         2,185,000         3,12,308           2.15% due 05/15/26³         2,185,000         3,12,308           Zillow Group, Inc.         1,214,000         1,598,393           1,50% due 07/10/23¹         1,048,000         1,202,796           O			
0.75% due 05/01/25¹³       8,207,000       10,369,544         Viavi Solutions, Inc.       3,386,000       4,160,479         1.75% due 08/01/12⁴¹       3,000,000       3,592,270         DISH Network Corp.       3,610,000       3,332,499         2.38% due 08/15/26¹       3,610,000       3,332,499         2.38% due 03/15/24¹       1,998,000       1,838,904         PagerDuty, Inc.       4,763,000       4,980,197         Proofpoint, Inc.       0,25% due 08/15/24¹³       3,000,000       3,200,625         0.75% due 08/15/24¹³       3,000,000       3,200,625         0.75% due 08/15/25¹       3,000,000       713,176         Snap, Inc.       2,976,000       3,742,320         Lyft, Inc.       1,50% due 08/15/25¹³       3,000,000       3,223,548         Match Group Financeco 2, Inc.       0,88% due 06/15/25¹³       3,000,000       3,223,548         Match Group Financeco 2, Inc.       0,88% due 06/15/25¹       1,214,000       1,598,993         Zillow Group, Inc.       2,185,000       1,048,000       1,202,796         Okta, Inc.       0,38% due 06/15/26¹³       1,048,000       1,202,796         Okta, Inc.       0,38% due 06/15/26¹³       1,581,000       1,858,973         Zendesk, Inc. <td< td=""><td></td><td>4,000,000</td><td>4,723,031</td></td<>		4,000,000	4,723,031
Viavi Solutions, Inc.       3,386,000       4,160,479         1.00% due 03/01/24¹       3,386,000       4,160,479         1.75% due 08/01/23¹       3,000,000       3,592,270         DISH Network Corp.       3,610,000       3,332,499         2.38% due 08/15/24¹       1,998,000       1,838,904         PagerDuty, Inc.       4,763,000       4,980,197         Proofpoint, Inc.       0,25% due 08/15/24¹³       4,559,000       4,693,151         JOYY, Inc.       3,000,000       3,200,625         0.75% due 08/15/26¹       3,000,000       3,200,625         0.75% due 06/15/26¹       3,000,000       713,176         Snap, Inc.       2,976,000       3,742,320         Lyft, Inc.       1,58% due 05/15/25¹³       3,000,000       3,223,548         Match Group Financeco 2, Inc.       2,185,000       3,012,308         Zillow Group, Inc.       2,75% due 05/15/26¹       1,214,000       1,598,393         2,15% due 05/15/25¹       1,244,000       1,598,393         1,50% due 07/10/123¹       1,048,000       1,202,796         Okta, Inc.       0,38% due 06/15/26¹³       1,581,000       1,858,973         Zendesk, Inc.		9 207 000	10 260 544
1.00% due 03/01/24 <sup>1</sup> 3,386,000 4,160,479 1.75% due 06/01/23 <sup>1</sup> 3,000,000 3,592,270 DISH Network Corp. 3.38% due 08/15/26 <sup>1</sup> 3,610,000 3,332,499 2.38% due 08/15/24 <sup>1</sup> 1,998,000 1,838,904 PagerDuty, Inc. 1.25% due 07/01/25 <sup>13</sup> 4,763,000 4,980,197 Proofpoint, Inc. 0.25% due 08/15/24 <sup>13</sup> 4,559,000 4,693,151 JOYY, Inc. 1.38% due 06/15/26 3,000,000 3,200,625 0.75% due 06/15/26 3,000,000 3,200,625 0.75% due 08/01/8/25 <sup>1</sup> 2,976,000 3,742,320 Lyft, Inc. 0.75% due 08/01/26 <sup>13</sup> 2,976,000 3,223,548 Match Group Financeco 2, Inc. 0.88% due 06/15/26 <sup>3</sup> 3,000,000 3,223,548 Match Group Financeco 2, Inc. 0.88% due 06/15/26 <sup>3</sup> 1,1214,000 1,598,393 1.50% due 07/01/23 <sup>1</sup> 1,048,000 1,202,796 Okta, Inc. 0.38% due 06/15/26 <sup>13</sup> 1,581,000 1,858,973 Zendesk, Inc.		8,207,000	10,309,344
1.75% due 06/01/23¹       3,000,000       3,592,270         DISH Network Corp.       3,610,000       3,332,499         2.38% due 03/15/24¹       1,998,000       1,838,904         PagerDuty, Inc.       1,25% due 07/01/25¹³       4,763,000       4,980,197         Proofpoint, Inc.       3,000,000       4,693,15¹         JOYY, Inc.       3,000,000       3,200,625         1.38% due 06/15/26¹       3,000,000       3,200,625         0.75% due 06/15/25¹¹       674,000       713,176         Snap, Inc.       2,976,000       3,742,320         Lyft, Inc.       3,000,000       3,223,548         Match Group Financeco 2, Inc.       3,000,000       3,023,548         Match Group Financeco 2, Inc.       2,185,000       3,012,308         Zillow Group, Inc.       2,275% due 05/15/26¹³       1,214,000       1,598,393         2.75% due 05/15/25¹¹       1,244,000       1,598,393         1.50% due 07/01/23¹       1,048,000       1,202,796         Okta, Inc.       0.38% due 06/15/26¹³       1,581,000       1,858,973         Zendesk, Inc.       1,581,000       1,858,973		2 296 000	4 160 470
DISH Network Corp.   3,38% due 08/15/26¹   3,610,000   3,332,499   2,38% due 03/15/24¹   1,998,000   1,838,904   PagerDuty, Inc.   1,25% due 07/01/25¹³   4,763,000   4,980,197   Proofpoint, Inc.   0,25% due 08/15/24¹³   4,559,000   4,693,151   JOYY, Inc.   1,38% due 06/15/26   3,000,000   3,200,625   0,75% due 08/015/25¹   674,000   713,176   Snap, Inc.   0,75% due 08/01/26¹³   2,976,000   3,742,320   Lyft, Inc.   1,50% due 05/15/25¹³   3,000,000   3,223,548   Match Group Financeco 2, Inc.   0,88% due 06/15/26³   2,185,000   3,012,308   Zillow Group, Inc.   2,75% due 05/15/25¹³   1,214,000   1,598,393   1,50% due 05/15/25¹   1,214,000   1,598,393   1,50% due 05/15/25¹   1,214,000   1,598,393   1,50% due 05/15/25¹   1,048,000   1,202,796   Okta, Inc.   0,38% due 06/15/26¹   1,581,000   1,858,973   Zendesk, Inc.   I,581,000   1,858,973   I,581,000   I,581,00			
3.38% due 08/15/26 <sup>1</sup> 2.38% due 03/15/24 <sup>1</sup> 1,998,000 1,838,904 PagerDuty, Inc. 1,25% due 07/01/25 <sup>1,3</sup> 4,763,000 4,980,197 Proofpoint, Inc. 0,25% due 08/15/24 <sup>1,3</sup> 4,559,000 4,693,151 JOYY, Inc. 1,38% due 06/15/26 0,75% due 06/15/26 0,75% due 06/15/26 0,75% due 06/15/25 <sup>1,3</sup> 674,000 713,176 Snap, Inc. 0,75% due 08/01/26 <sup>1,3</sup> 2,976,000 3,742,320 Lyft, Inc. 1,50% due 05/15/25 <sup>1,3</sup> 3,000,000 3,223,548 Match Group Financeco 2, Inc. 0,88% due 06/15/26 <sup>3</sup> 2,185,000 3,012,308 Zillow Group, Inc. 2,75% due 05/15/25 <sup>1,3</sup> 1,214,000 1,598,393 1,50% due 07/01/23 <sup>1</sup> 1,048,000 1,202,796 Okta, Inc. 0,38% due 06/15/26 <sup>1,3</sup> 2,185,000 1,858,973 Zendesk, Inc.		3,000,000	5,552,210
2.38% due 03/15/24¹ 1,998,000 1,838,904 PagerDuty, Inc. 1.25% due 07/01/25¹³ 4,763,000 4,980,197 Proofpoint, Inc. 0.25% due 08/15/24¹³ 4,559,000 4,693,151 JOYY, Inc. 1.38% due 06/15/26 3,000,000 3,200,625 0.75% due 08/01/26¹³ 674,000 713,176 Snap, Inc. 0.75% due 08/01/26¹³ 2,976,000 3,742,320 Lyft, Inc. 1.50% due 05/15/25¹³ 3,000,000 3,223,548 Match Group Financeco 2, Inc. 0.88% due 06/15/26³ 2,185,000 3,012,308 Zillow Group, Inc. 2.75% due 05/15/25¹³ 1,214,000 1,598,393 1.50% due 05/15/25¹ 1,048,000 1,202,796 Okta, Inc. 0.38% due 06/15/26¹ 1,048,000 1,202,796 Okta, Inc. 0.38% due 06/15/26¹³ 1,581,000 1,858,973 Zendesk, Inc.	·	2 610 000	2 222 400
PagerDuty, Inc.       4,763,000       4,980,197         1.25% due 07/01/25¹³       4,763,000       4,980,197         Proofpoint, Inc.       4,559,000       4,693,151         JOYY, Inc.       3,000,000       3,200,625         0.75% due 06/15/26¹       3,000,000       713,176         Snap, Inc.       0,75% due 08/01/26¹³       2,976,000       3,742,320         Lyft, Inc.       1,50% due 05/15/25¹³       3,000,000       3,223,548         Match Group Financeco 2, Inc.       0,88% due 06/15/26³       2,185,000       3,012,308         Zillow Group, Inc.       2,75% due 05/15/25¹       1,214,000       1,598,393         1,50% due 07/01/23¹       1,048,000       1,202,796         Okta, Inc.       0,38% due 06/15/26¹³       1,581,000       1,858,973         Zendesk, Inc.			
1.25% due 07/01/25¹³       4,763,000       4,980,197         Proofpoint, Inc.		1,990,000	1,000,904
Proofpoint, Inc. 0.25% due 08/15/24 <sup>1,3</sup> 4,559,000 4,693,151 JOYY, Inc. 1.38% due 06/15/26 3,000,000 3,200,625 0.75% due 06/15/25 <sup>1</sup> 674,000 713,176 Snap, Inc. 0.75% due 08/01/26 <sup>1,3</sup> 2,976,000 3,742,320 Lyft, Inc. 1.50% due 05/15/25 <sup>1,3</sup> 3,000,000 3,223,548 Match Group Financeco 2, Inc. 0.88% due 06/15/26 <sup>3</sup> 2,185,000 3,012,308 Zillow Group, Inc. 2.75% due 05/15/25 <sup>1,3</sup> 1,214,000 1,598,393 1.50% due 07/01/23 <sup>1</sup> 1,048,000 1,202,796 Okta, Inc. 0.38% due 06/15/26 <sup>1,3</sup> 1,581,000 1,858,973 Zendesk, Inc.		4.762.000	4 090 107
0.25% due 08/15/24¹³       4,559,000       4,693,151         JOYY, Inc.       3,000,000       3,200,625         0.75% due 06/15/25¹       674,000       713,176         Snap, Inc.       2,976,000       3,742,320         Lyft, Inc.       1.50% due 05/15/25¹³       3,000,000       3,223,548         Match Group Financeco 2, Inc.       2,185,000       3,012,308         Zillow Group, Inc.       2,275% due 05/15/25¹       1,214,000       1,598,393         1.50% due 07/01/23¹       1,048,000       1,202,796         Okta, Inc.       0.38% due 06/15/26¹³       1,581,000       1,858,973         Zendesk, Inc.       1,581,000       1,858,973		4,703,000	4,900,197
JOYY, Inc.  1.38% due 06/15/26 0.75% due 06/15/25¹ Snap, Inc. 0.75% due 08/01/26¹ 3,000,000 713,176 Snap, Inc. 0.75% due 08/01/26¹³ 2,976,000 3,742,320 Lyft, Inc. 1.50% due 05/15/25¹³ 3,000,000 3,223,548 Match Group Financeco 2, Inc. 0.88% due 06/15/26³ 2,185,000 3,012,308 Zillow Group, Inc. 2.75% due 05/15/25¹ 1,214,000 1,598,393 1.50% due 07/01/23¹ 0,048,000 1,202,796 Okta, Inc. 0.38% due 06/15/26¹³ 2,185,000 1,202,796 Okta, Inc. 0.38% due 06/15/26¹³ 1,581,000 1,858,973 Zendesk, Inc.		4 550 000	4 602 151
1.38% due 06/15/26       3,000,000       3,200,625         0.75% due 06/15/25¹       674,000       713,176         Snap, Inc.		4,333,000	4,033,131
0.75% due 06/15/25¹ Snap, Inc. 0.75% due 08/01/26¹.3 2,976,000 3,742,320 Lyft, Inc. 1.50% due 05/15/25¹.3 Match Group Financeco 2, Inc. 0.88% due 06/15/26³ 2,185,000 3,012,308 Zillow Group, Inc. 2.75% due 05/15/25¹ 1,214,000 1,598,393 1.50% due 07/01/23¹ 0,048,000 0kta, Inc. 0.38% due 06/15/26¹.3 2ndesk, Inc.		3 000 000	2 200 625
Snap, Inc.  0.75% due 08/01/26 <sup>1,3</sup> Lyft, Inc.  1.50% due 05/15/25 <sup>1,3</sup> Match Group Financeco 2, Inc.  0.88% due 06/15/26 <sup>3</sup> Zillow Group, Inc.  2.75% due 05/15/25 <sup>1</sup> 1,214,000 1,598,393 1.50% due 07/01/23 <sup>1</sup> Okta, Inc.  0.38% due 06/15/26 <sup>1,3</sup> Zendesk, Inc.			
0.75% due 08/01/26¹³       2,976,000       3,742,320         Lyft, Inc.       3,000,000       3,223,548         Match Group Financeco 2, Inc.       0.88% due 06/15/26³       2,185,000       3,012,308         Zillow Group, Inc.       2.75% due 05/15/25¹       1,214,000       1,598,393         1.50% due 07/01/23¹       1,048,000       1,202,796         Okta, Inc.       0.38% due 06/15/26¹³       1,581,000       1,858,973         Zendesk, Inc.       1,581,000       1,858,973		674,000	113,170
Lyft, Inc.  1.50% due 05/15/25 <sup>1,3</sup> Match Group Financeco 2, Inc.  0.88% due 06/15/26 <sup>3</sup> Zillow Group, Inc.  2.75% due 05/15/25 <sup>1</sup> 1,214,000 1,598,393 1.50% due 07/01/23 <sup>1</sup> Okta, Inc.  0.38% due 06/15/26 <sup>1,3</sup> Zendesk, Inc.		2.076.000	2 742 220
1.50% due 05/15/25 <sup>1,3</sup> Match Group Financeco 2, Inc.  0.88% due 06/15/26 <sup>3</sup> Zillow Group, Inc.  2.75% due 05/15/25 <sup>1</sup> 1,214,000 1,598,393 1.50% due 07/01/23 <sup>1</sup> 0kta, Inc.  0.38% due 06/15/26 <sup>1,3</sup> Zendesk, Inc.		2,976,000	3,742,320
Match Group Financeco 2, Inc.  0.88% due 06/15/26 <sup>3</sup> Zillow Group, Inc.  2.75% due 05/15/25 <sup>1</sup> 1,214,000  1,598,393  1.50% due 07/01/23 <sup>1</sup> Okta, Inc.  0.38% due 06/15/26 <sup>1,3</sup> Zendesk, Inc.		2,000,000	2 222 540
0.88% due 06/15/26³       2,185,000       3,012,308         Zillow Group, Inc.       2.75% due 05/15/25¹       1,214,000       1,598,393         1.50% due 07/01/23¹       1,048,000       1,202,796         Okta, Inc.       0.38% due 06/15/26¹³³       1,581,000       1,858,973         Zendesk, Inc.		3,000,000	3,223,348
Zillow Group, Inc.  2.75% due 05/15/25¹  1.50% due 07/01/23¹  Okta, Inc.  0.38% due 06/15/26¹³3  Zendesk, Inc.		0.405.000	0.040.000
2.75% due 05/15/25¹       1,214,000       1,598,393         1.50% due 07/01/23¹       1,048,000       1,202,796         Okta, Inc.       0.38% due 06/15/26¹.3       1,581,000       1,858,973         Zendesk, Inc.       1,581,000       1,858,973		2,185,000	3,012,308
1.50% due 07/01/23¹		4.044.000	4 500 000
Okta, Inc. 0.38% due 06/15/26 <sup>1,3</sup> 2endesk, Inc. 1,581,000 1,858,973			
0.38% due 06/15/26 <sup>1,3</sup> 1,581,000 1,858,973 Zendesk, Inc.		1,048,000	1,202,796
Zendesk, Inc.		. =0.4 655	4 0=0 0==
		1,581,000	1,858,973
0.63% due 06/15/25 <sup></sup> 1,553,000 1,757,849		4.550.000	4 757 040
	U.63% aue U6/15/25"	1,553,000	1,/5/,849

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# SCHEDULE OF INVESTMENTS (Unaudited)

	Face Amount⁻	Value
CONVERTIBLE BONDS <sup>↑</sup> - 75.3% (continued)		
Communications - 15.9% (continued)		
Etsy, Inc. 0.13% due 10/01/26 <sup>1,3</sup>	958,000 \$	1,456,661
Yandex N.V.	958,000 \$	1,450,001
0.75% due 03/03/25	1,200,000	1,390,990
Bharti Airtel Ltd.	,,,	1,222,222
1.50% due 02/17/25	1,050,000	1,195,362
Delivery Hero SE		
0.88% due 07/15/25 <sup>1</sup>	EUR 900,000	1,071,753
RealReal, Inc. 3.00% due 06/15/25³	989,000	1,053,211
GCI Liberty, Inc.	333,333	1,000,211
1.75% due 09/30/46 <sup>1,3</sup>	565,000	895,219
Twitter, Inc.		
0.25% due 06/15/24 <sup>1</sup>	768,000	796,800
InterDigital, Inc. 2.00% due 06/01/24 <sup>1</sup>	400.000	400.700
Total Communications	409,000	422,786
	<u> </u>	86,093,238
Consumer, Cyclical - 13.9% Royal Caribbean Cruises Ltd.		
4.25% due 06/15/23 <sup>1,3</sup>	11,085,000	10,567,934
Southwest Airlines Co.	.,,,	
1.25% due 05/01/25 <sup>1</sup>	7,707,000	8,972,127
Tesla, Inc.		
1.25% due 03/01/21 <sup>1</sup>	956,000	3,803,088
2.00% due 05/15/24 <sup>1</sup>	673,000	3,111,817
Burlington Stores, Inc. 2.25% due 04/15/25 <sup>1,3</sup>	5,843,000	6,567,574
Bloomin' Brands, Inc.	5,545,000	0,507,574
5.00% due 05/01/25 <sup>1,3</sup>	4,479,000	5,618,346
NCL Corporation Ltd.		
5.38% due 08/01/25 <sup>1,3</sup>	4,983,000	4,659,045
6.00% due 05/15/24 <sup>1,3</sup>	590,000	695,775
National Vision Holdings, Inc. 2.50% due 05/15/25 <sup>1,3</sup>	3,580,000	4,491,924
Penn National Gaming, Inc.	3,300,000	4,491,924
2.75% due 05/15/26 <sup>1</sup>	2,500,000	4,139,062
Live Nation Entertainment, Inc.		, ,
2.00% due 02/15/25 <sup>1,3</sup>	4,000,000	3,498,404
Dufry One BV	0115 0 000 000	0.007.004
1.00% due 05/04/23 <sup>1</sup>	CHF 3,000,000	3,207,221
American Airlines Group, Inc. 6.50% due 07/01/25 <sup>1</sup>	3,000,000	2,491,585
Marriott Vacations Worldwide Corp.	0,000,000	2,401,000
1.50% due 09/15/22 <sup>1</sup>	2,092,000	1,992,630
ANLLIAN Capital Ltd.		
due 02/05/25 <sup>1,4</sup>	EUR 1,500,000	1,686,641
Dick's Sporting Goods, Inc. 3.25% due 04/15/25 <sup>1,3</sup>	004.000	4 204 500
3.25% due 04/15/25*** Air Canada	884,000	1,334,566
4.00% due 07/01/25 <sup>1,3</sup>	1,195,000	1,254,750
Zhongsheng Group Holdings Ltd.	.,.55,000	.,25 .,. 00
due 05/21/25 <sup>4</sup>	HKD 7,000,000	1,100,381
Adidas AG		
0.05% due 09/12/23 <sup>1</sup>	EUR 800,000	1,060,300
Carnival Corp. 5.75% due 04/01/23 <sup>1,3</sup>	634,000	921,868
RH	034,000	321,000
due 09/15/24 <sup>1,3,4</sup>	597,000	881,108
Harvest International Co.		
due 11/21/22 <sup>4</sup>	HKD 6,000,000	822,559
Sony Corp.	·=·/ /=	***
due 09/30/22 <sup>4</sup>	JPY 45,000,000	688,171
Zalando SE 0.05% due 08/06/25	EUR 500,000	607,094
Huazhu Group Ltd.	EUN 300,000	001,094

3.00% due 05/01/26 <sup>1,3</sup>	541,000	569,679
Sabre GLBL, Inc.		
4.00% due 04/15/25 <sup>1,3</sup>	455,000	557,377
Total Consumer, Cyclical		75,301,026
Consumer, Non-cyclical - 13.3%		
Jazz Investments I Ltd.		
2.00% due 06/15/26 <sup>1,3</sup>	5,654,000	5,848,356
1.50% due 08/15/24 <sup>1</sup>	2,200,000	2,083,125
NuVasive, Inc.		
1.00% due 06/01/23 <sup>1,3</sup>	5,746,000	5,839,372
0.38% due 03/15/25 <sup>1,3</sup>	1,271,000	1,189,246
Herbalife Nutrition Ltd.		
2.63% due 03/15/24 <sup>1</sup>	5,790,000	6,096,271
Ligand Pharmaceuticals, Inc.		
0.75% due 05/15/23 <sup>1</sup>	6,000,000	5,514,022
Exact Sciences Corp.		
0.38% due 03/15/27 <sup>1</sup>	4,427,000	4,887,501
Square, Inc.		
0.50% due 05/15/23 <sup>1</sup>	1,284,000	2,294,133
0.13% due 03/01/25 <sup>1,3</sup>	1,033,000	1,374,125
DexCom, Inc.		
0.25% due 11/15/25 <sup>1,3</sup>	3,377,000	3,657,713
Ionis Pharmaceuticals, Inc.		
0.13% due 12/15/24 <sup>1,3</sup>	3,355,000	3,305,972
Insulet Corp.		
0.38% due 09/01/26 <sup>1,3</sup>	2,860,000	3,302,471
Euronet Worldwide, Inc.		
0.75% due 03/15/49 <sup>1</sup>	3,000,000	2,917,500
BioMarin Pharmaceutical, Inc.		
1.25% due 05/15/27 <sup>1,3</sup>	1,822,000	2,122,509
Teladoc Health, Inc.		
1.25% due 06/01/27 <sup>1,3</sup>	1,573,000	2,026,212
Supernus Pharmaceuticals, Inc.		
0.63% due 04/01/23 <sup>1</sup>	2,000,000	1,814,198
Illumina, Inc.		
0.50% due 06/15/21 <sup>1</sup>	1,036,000	1,592,608
LivaNova USA, Inc.		
3.00% due 12/15/25 <sup>1,3</sup>	1,482,000	1,558,638
Integra LifeSciences Holdings Corp.		
0.50% due 08/15/25 <sup>1,3</sup>	1,609,000	1,502,342
ORPEA		
0.38% due 05/17/27 <sup>1</sup>	7,756**	1,337,695
Ocado Group plc		
0.75% due 01/18/27 <sup>1</sup>	GBP 800,000	1,110,385
CONMED Corp.		
2.63% due 02/01/24 <sup>1</sup>	899.000	1,025,275

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# SCHEDULE OF INVESTMENTS (Unaudited)

Property	•			
Consumer, Non-cyclical 1.33% (continued)         1.169.000         \$ 797.00           3.35% alot 160.1024         1,169.000         989,810           3.35% alot 160.1024         978,000         989,810           Annedeast IT Group SA.         EUR 700.000         297,877           Storyia Themperatics, Inc.         330,000         801,737           Storyia Themperatics, Inc.         100,000         859,589           China Contry Neutrus         100,000         859,589           China Contry Neutrus         400,000         859,589           China Contry Neutrus         800,000				Value
Pieston Piestopeutics. Inc.				
3.38% dae 96901241 1,189,00 \$ 990,303 Pedicia BloSciences, inc. 0.75% dae 9690125 1 976,000 986,101 0.75% dae 9690125 1 976,000 986,100 0.75% dae 9690125 1 976,100 986,100 98				
0.75% to 0.0001025°1         995,010           7.50% do 0.00025°2         EUR 700,000         993,577           5.50% do 0.00025°2         800         973,570           SARSPIAT THERSONICES         800,500         871,379           GN Store Nord AS         EUR 700,000         885,589           Chine Conch Venture         400,000         844,071           Naucerine Bissistenes, Inc.         400,000         812,579           Naucerine Bissistenes, Inc.         800,000         785,033           Chine Conch Venture         400,000         785,033           Chine Conch Venture         400,000         825,700           Naucerine Bissistenes, Inc.         800,000         785,033           Chine Conch Venture         400,000         785,000         785,000      <		1,169,000	\$	997,303
Amadean IT Group S.A.         EUR 700,000         73.75.75           Surepia Therapeutics, Inc.         333,000         871,379           L. 15,0%, due 11/15/22*         833,000         859,569           China Condri Monture         40.05(27/24**)         EUR 700,000         894,569           China Condri Monture         40.05(27/24**)         40.00         804,071           Surrountier Bloedences, Inc.         40.00         812,578           Z. 25%, due 05/15/24         80.00         812,578           Canner Medical Corp.         80.00         765,020           Sarby Market Corp.         40.00         60.00         60.40           Score St.A.         80.00         60.00         60.43           Look Montal Corp.         32.5% due 05/15/25*         40.00         60.00				
1.50% due 040925         EUR 700,000         973.57%           1.50% due 1115241         383.00         871.379           1.50% due 1115241         389.00         871.379           60.00000000000000000000000000000000000		976,000		996,101
Sarepat   Therapeatics, In	·	FUR 700 000		973 570
GN Store Nord ANS         EUR 700,000         889,896           China Conch Venture         HKD 6,00000         844,07           Nouscrine Bioscances, Inc.         480,000         12,578           1,75% due 0115,255         809,000         785,203           1,75% due 0115,255         809,000         659,401           2,25%, due 0515,5253         809,000         659,401           3,25%, due 0515,5253         EUR 90000         659,401           1,00%, due 050,9024         EUR 90000         613,335           Arthur, Inc.         10,0020**         103,325           2,75%, due 1015,402         10,0020**         103,325           Wordfline S.A.         EUR 2,00         3,518           40,00%, due 50,00324         EUR 2,00         3,618           7,75%, due 1015,402         10,000         4,002,000           Wordfline S.A.         EUR 2,00         3,618           40,00%, due 10,015,402         2,000         2,000           Wordfline S.A.         2,000         2,000           400,000,100         3,437,000         3,000           5,00%, due 11,012,3         3,373,000         3,000           5,00%, due 11,012,3         3,437,000         2,002,000           3,00%, due 605,12		2017 700,000		373,370
du 652/1241         EUR 700,000         855,695           China Conch Venture         344,071         344,071           Curionia Bioselineose, Inc.         349,000         341,071           Z. 25%, du 6 0515/24         490,000         765,203           Carion Medical Corp.         300,000         765,203           Carion Medical Corp.         492,000         659,401           Blocartia Group S.A.         492,000         641,315           Korian S.A.         10,000         619,335           Anthem. Inc.         110,000         619,335           Z. 75%, du 1015/42         110,000         419,264           Worldine S.A.         EUR 2,000         3,518           Total Consumer, Non-cyclial         EUR 2,000         3,518           Total Consumer, Non-cyclial         EUR 2,000         3,000         3,018           Modernal Low         2,500         3,471,000         4,202,709           Scorpic Tonkers, Inc.         3,000         3,472,000         3,070,422           Sika A.G.         1,002,200         3,487,000         3,070,422           Sika A.G.         1,002,200         3,487,000         3,070,422           Sika A.G.         1,002,200         3,487,000         3,070,422	1.50% due 11/15/24 <sup>1</sup>	393,000		871,379
China Canch Venture due 6005023*         HRD 6,000,00         844,07           Neuronine Biosciences, inc.         490,000         812,578           Insmed, inc.         800,000         775,202           Carlet Medical Corp.         490,000         659,401           2,525%, due 011525*         490,000         659,401           4,00%, due 0500224         EUR 900,00         611,315           Korian S.A.         EUR 900,00         611,358           0,88%, due 030627         110,00°         3,518           Arthem, Inc.         EUR 2,00         3,518           2,75%, due 1015426*         BUR 2,400         3,518           Ostal Consumer, Non-cyclical         EUR 2,400         3,518           Total Consumer, Non-cyclical         3,119         1,882,701           Industrial - 5.0%         3,119         1,882,701           EUR, Inc.         3,00%, due 151,1223         3,00%, due 51,1522           Z,50%, due 1101127         3,00%, due 51,1522         3,470,000         2,424,525           Sika AG         1,527,000         2,424,525           O, 15%, due 15011527         1,627,000         1,833,555           Sika AG         1,527,000         1,833,555           Sika AG         1,527,000         1,		FUD 700 000		050 500
due Q905/25/21         HKD 6,000,000         844,071           Neurocine Biosciences, Inc.         480,000         815,578           2.25% due 06/15/224         809,000         785,203           1.75%, due 01/15/25/         809,000         785,203           Cartiel Medical Corp.         492,000         681,401           3.25%, due 05/15/25/         492,000         681,415           4.00%, due 505/92/4         EUR 900,000         611,315           Arthem, Dr.         10,002         619,335           Arthem, Inc.         110,000         419,264           2.75%, due 10/15/42/         EUR 2,400         3,518           Worldline S.A.         6         71,882,276           Industrial - 50/6         EUR 2,400         3,518           Total Consumer, Non-cyclial Industrial - 50/6         EUR 2,400         3,518           KBR, Inc.         3,437,000         4,027,09           Scopic Tankers, Inc.         3,437,000         3,070,142           Kaman Corp.         3,437,000         2,027,731           Kaman Corp.         3,25%, due 05/15/24         2,500,000         2,424,525           Sika AG.         1,500,000         1,627,000         2,027,731           Asia General Corp.         1,627,000		EUR 700,000		859,569
Neuronine Biosciences, inc. 2-25% due DiffSE24         480,000         812,75 commender.           Lors (Inc.)         880,000         765,203           Carnel Medical Corp.         480,000         659,401           Section Off,5224         812,900         613,15           Score SA         EUR 900,000         611,355           A. 25%, due Doff,5224         10,000*         619,355           Boss SA         10,000*         619,355           A. 35%, due Doff,5224         110,000*         619,355           Arbeit, M. C.         110,000*         619,355           Arbeit, M. C.         110,000*         619,355           Arbeit, M. C.         110,000*         41,264           Vorfeller SA, due 10,1542         10,000*         3,351           Total Consumer, Non-cyclical         81,272         11,882,275           Industrial - 5.0%         82,000         3,000         12,882,275           Rice, J. C. 25,000         3,130,000         3,000         2,002,703           Total Consumer, Non-cyclical         3,313,000         3,000         2,002,703           Industrial - 5.0%         82,000         3,000         2,002,703           Step, Lance Lord Corp.         2,000         2,002,703         3,000		HKD 6,000,000		844,071
Insmed, Inc.         1889.00         78.50           Cantel Medical Corp.         492.00         68,401           3.29% due Of15/22°         492.00         68,401           Blocarie Group S.A.         EUR 900.00         61,315           Korian S.A.         10.002°         619,335           Anthem, Inc.         110.000°         419,264           2.79% due 10/1542°         110.000°         419,264           Wordfund S.A.         EUR 2.00         3,518           Total Consumer, Non-cyclial         EUR 2.00         3,518           Total Consumer, Non-cyclial         3,713.000         4,202,709           KBR, Inc.         3,437.000         3,070,142           2.50% due 11/01/23°         3,713.000         4,202,709           Scorpio Tankers, Inc.         3,437.000         3,070,142           3.00% due 05/1522°         3,437.000         3,070,142           3.25% due 06/05/22°         CHF 1,520,000         2,227,373           3.85 due 06/05/22°         CHF 1,520,000         2,027,31           3.85 due 06/05/22°         CHF 1,520,000         1,831,557           Chari Industrials, Inc.         1,273,000         1,894,191           1.00% due 01/15/22°         1,000,000         1,894,191	Neurocrine Biosciences, Inc.	-,,		
1.75% due 01/15/25		490,000		812,578
Carrel Medical Corp.         49,000         65,94.0           Biocaris Group S.A.         EUR 90,000         61,315           Korian S.A.         10,002°°         619,335           Anthern, Inc.         110,000°         419,264           2,775% due 10/1542°         110,000         419,264           Wordline S.A.         EUR 2,400         3,518           Total Consumer, Non-cyclical         EUR 2,400         3,518           Total Consumer, Non-cyclical         8,713,000         4,202,709           EUR 2,500% due 11,101/23°         3,713,000         4,202,709           Scorpic Tarikers, Inc.         3,437,000         3,070,412           Scorpic Tarikers, Inc.         2,500,000         3,437,000         3,070,412           Keman Corp.         2,500,000         2,424,525         3,000         4,000,700         2,027,731           Asia Cament Corp.         2,500,000         1,831,557         1,600,600         1,831,557           Chari Industrias, Inc.         1,273,000         1,894,151         1,801,600         1,894,151         1,801,600         1,894,151         1,801,600         1,894,151         1,801,600         1,894,151         1,801,600         1,894,151         1,801,600         1,894,151         1,801,600         1,894,151		809 000		785 203
3.25% due 06/15/25 <sup>5</sup> 492,000         659,401           Blocartia Group S.A.         EUR 900,000         641,315           4.00% due 05/09/24         EUR 900,000         619,335           A.10% due 05/09/25         110,000         419,264           2.75% due 10/15/42 <sup>1</sup> 110,000         419,264           Worldline S.A.         110,000         3,518           due 07/30/25 <sup>1,4</sup> EUR 2,400         3,518           Total Consumer, Non-cyclical         8         71,882,276           Industrial - 5.0%         8         4,202,709           KER, Inc.         3,713,000         4,202,709           2.50% due 11/01/23 <sup>1</sup> 3,437,000         3,070,142           Kernan Corp.         3,25% due 05/01/24         2,500,000         2,424,525           Sika A.G.         1,500,000         2,242,525           Sika A.G.         1,500,000         2,242,525           Sika A.G.         1,500,000         2,242,525           Sika A.G.         1,500,000         1,835,57           O. 15% due 06/05/25 <sup>1</sup> 1,627,000         1,835,57           O. 15% due 06/05/25 <sup>1</sup> 1,627,000         1,835,57           Outer industrial 1,500,000         1,500,44         1,500,44		809,000		700,203
4.00% due 06/09/24         EUR 900,00 (61,35 to 61,35 to 61,3	•	492,000		659,401
Korian S. A.         10,020"         619,35 Anham, Inc.         619,35 Anham, Inc.         410,000         419,62 Anham, Inc.         410,000         3,518 Anham, Inc.         51,82 Anham, Inc.         51,82 Anham, Inc.         51,82 Anham, Inc.         71,882,276 Ind.         71,882,				
0.88% due 03/06/27         10,020"         619,355           Anthem, Inc.         110,000         419,264           2.75% due 10/15/42"         EUR 2,400         3.518           due 07/30/25"-4         EUR 2,400         3.518           Total Consumer, Non-cycleal         EUR 2,400         71.882,276           Industrial - 5.0%         Script 11/01/23"         3,713,000         4,202,709           Scorpic Tenkers, Inc.         3,437,000         3,070,42           Keman Corp.         2,500,000         2,424,525           SIRA A.G.         2,500,000         2,242,525           SIRA A.G.         2,500,000         2,242,525           SIRA A.G.         2,500,000         2,242,525           SIRA A.G.         2,500,000         2,242,525           SIRA A.G.         1,677,000         2,027,731           Keman Corp.         1,627,000         1,833,557           Chair Industries, Inc.         1,627,000         1,833,557           Chair Industries, Inc.         1,273,000         1,694,191           Cellines Telecom S.A.         1,627,000         1,504,149           Cellines Telecom S.A.         1,421,000         1,504,149           SIMSHT Global Holdings, Inc.         EUR 7,000,000         1,504,14		EUR 900,000		641,315
Anthern, Inc.         110,000         419,264           Wordfline S.A.         EUR 2,400         3,518           Total Consumer, Non-cyclical         EUR 2,400         3,518           Rotal Consumer, Non-cyclical         EUR 2,400         3,618,227           Industrial - 5.0%         Service of Se		10.020**		619 335
Worldine SA, due 07/30/25¹¹         EUR 2,400         3.518           Total Consumer, Non-cyclical         71,882.76           Industrial - 5.0%         STR         Consumer, Non-cyclical         3.713,000         4,202.70           EUR SR, Inne.         3.713,000         3,713,000         4,202.70           Scorpio Tankers, Inc.         3.00% due 05/15/22         3.437,000         2,242.52           Sika A, G.         3.25% due 05/01/24         2,500,000         2,242.52           Sika A, G.         CHF 1,520,000         2,027,731           8.63 Cement Corp.         0.15% due 06/05/25¹         CHF 1,520,000         2,027,731           8.63 Cement Corp.         0.15% due 01/15/26¹         1,627,000         1,833,557           Chair Industries, Inc.         1,275,000         1,694,191           Cellines Telecom SA.         1,275,000         1,509,440           SMART Clobal Holdings, Inc.         2         1,275,000         1,509,440           SMART Clobal Holdings, Inc.         2         1,225,374         2,1259,400         1,259,372         2,1259,372           Safran SA.         4         7,672**         1,259,372         2,1259,372         2,1259,372         2,1259,372         2,1259,372         2,1259,372         2,1259,372         2,1259,372		10,020		010,000
due 07/30/25/14         EUR 2,400         3.518           Total Consumer, Non-cyclical         71.882,276           Industrial - 5.0%         71.882,276           KBR, Inc.         3,713,000         4,202,708           Scorpio Tankers, Inc.         3,437,000         3,071,42           Scompto Tankers, Inc.         3,25% due 050/124         2,500,000         2,242,525           Sika A.G.         CHF 1,520,000         2,027,731           Asia Cement Corp.         CHR 1,520,000         1,637,000         1,638,557           Charl Industries, Inc.         1,273,000         1,694,191           Cellnex Telecom S.A.         EUR 700,000         1,500,400         1,500,400           Cellnex Telecom S.A.         EUR 700,000         1,500,400         1,500,400           SMART Global Holdings, Inc.         2,25% due 02/15/26 <sup>13</sup> 1,421,000         1,322,537           System Circles and	2.75% due 10/15/42 <sup>1</sup>	110,000		419,264
Total Consumer, Non-eyclical Industrial - Sur Industrial				
Industrial - 5.0%         Inchapted           KBR. Inc.         3,713,000         4,202,709           Scorpio Tankers, Inc.         3,437,000         3,070,142           Kaman Corp.         2,500,000         2,424,525           3,25% due 05/01/24         2,500,000         2,424,525           Sika A.G.         CHF 1,500,000         2,027,731           0,15% due 06/05/25¹         CHF 1,500,000         2,027,731           Asia Cement Corp.         1,627,000         1,833,557           Chart Industries, Inc.         1,727,000         1,694,191           1,00% due 11/15/24¹³         1,694,191         1,694,191           1,00% due 01/16/26¹         EUR 700,000         1,500,148           SMART Global Holdings, Inc.         1,225,400         1,225,37           2,55% due 02/15/26¹³         1,421,000         1,322,537           SAfran S.A.         7,672**         1,259,372           MINEBEA MITSUMI, Inc.         1,259,472         1,259,472           MINEBEA MITSUMI, Inc.         1,100,000         1,126,463           Zhen Ding Technology Holding Ltd.         1,100,000         1,178,375           Que 12/10/23²         9,000         1,000,615           Sylstems, Inc.         1,25%,400         1,100,000		EUR 2,400		
KBR, Inc.         3,713,000         4,202,709           2.50% due 11/01/23¹         3,713,000         4,202,709           Scorpio Tankers, Inc.         3,000 due 05/15/2         3,437,000         3,000,142           Kaman Corp.         2,500,000         2,424,525           Sika A.G.         CHF 1,520,000         2,027,73           Asia Cement Corp.         CHF 1,520,000         1,833,557           Charl Industries, Inc.         1,273,000         1,694,191           Cellnex Telecom S.A.         1,273,000         1,694,191           Cellnex Telecom S.A.         EUR 700,000         1,500,448           SMART Global Holdings, Inc.         EUR 700,000         1,500,448           2.25% due 02/15/26³         1,421,000         1,225,37           Safran S.A.         EUR 700,000         1,225,37           MINEBEA MITSUMI, Inc.         1,259,372           MINEBEA MITSUMI, Inc.         900,000         1,224,648           Taiwan Cement Corp.         900,000         1,224,648           Taiwan Cement Corp.         900,000         1,178,375           OSI Systems, Inc.         1,100,000         1,178,375           OSI Systems, Inc.         EUR 1,100,000         1,178,375           Using Systems, Inc.         EUR 1,100,00	•		7	1,882,276
2.50% due 11/01/231       3,713,000       4,202,709         Scorpio Tankers, Inc.       3,437,000       3,070,142         Kaman Corp.       2,500,000       2,424,525         Sika A.G.       CHF 1,520,000       2,027,731         Asia Cement Corp.       CHF 1,520,000       1,833,557         Chart Industries, Inc.       1,627,000       1,833,557         Chart Industries, Inc.       1,273,000       1,694,191         Clinex Tellores S.A.       EUR 700,000       1,694,191         1.50% due 0/11/5/2613       1,421,000       1,500,148         SMART Global Holdings, Inc.       1,225,400       1,259,372         MINEBEA MITSUMI, Inc.       7,672**       1,259,372         MINEBEA MITSUMI, Inc.       900,000       1,226,463         Taiwan Cement Corp.       900,000       1,204,402         Zhen Ding Technology Holding Ltd.       900,000       1,178,375         OSI Systems, Inc.       1,145,000       1,119,238         1,25% due 0,000/252*       1,145,000       1,119,238         Vinci S.A.       1,25% due 0,000/122       1,000,000       1,006,615         1,25% due 0,000/122*       586,00       746,647         1,25% due 0,000/122*       586,00       746,647         1,2				
3.0% due 05/15/22     3,437,000     3,070,142       Kaman Corp.     2,500,000     2,424,525       Sika A.G.     CHF 1,520,000     2,027,731       Asia Cement Corp.     1,627,000     1,833,557       Charl Industries, Inc.     1,273,000     1,694,191       1.0% due 01/16/26 <sup>13</sup> 1,273,000     1,500,488       SMART Global Holdings, Inc.     EUR 700,000     1,500,488       2.25% due 02/15/26 <sup>13</sup> 1,421,000     1,322,537       Safran S.A.     1,421,000     1,225,437       MINEBEA MITSUMI, Inc.     3,76,72**     1,259,372       MINEBEA MITSUMI, Inc.     90,000     1,204,643       Taiwan Cement Corp.     90,000     1,204,643       Taiwan Cement Corp.     1,100,000     1,78,375       OSI Systems, Inc.     1,110,000     1,178,375       SIS Systems, Inc.     1,145,000     1,119,238       Vinci S.A.     1,145,000     1,119,238       Vinci S.A.     1,000,000     1,096,615       0.38% due 02/16/22 <sup>1</sup> 1,000,000     1,096,615       Akk Technologies     EUR 1,200,000     3,096,615       3.50% due 09/10/22     580,00     746,647       O.28% due 09/01/22     580,00     746,647       O.28% due 09/01/22     580,00     746,647       Total Ind	•	3,713,000	4	1,202,709
Kaman Corp.         2,500,000         2,424,525           Sika A.G.         0.15% due 65/05/25*         CHF 1,520,000         2,027,731           Asia Cement Corp.         CHF 1,520,000         1,833,557           Chart Industries, Inc.         1,627,000         1,833,557           Chart Industries, Inc.         1,00% due 11/15/24* <sup>13</sup> 1,273,000         1,694,191           Cellinex Telecom S.A.         EUR 700,000         1,500,4 due 01/16/26*         EUR 700,000         1,500,4 due 01/16/26*         EUR 700,000         1,500,4 due 01/16/26*         EUR 700,000         1,500,4 due 00/16/26*         1,259,372         Safran S.A.         EUR 700,000         1,500,4 due 00/16/28*         1,259,372         Safran S.A.         4         1,259,372         Safran S.A.         4         4         1,259,372         Safran S.A.         4         4         2,056,353         3         1,259,372         Safran S.A.         4         2,000,000         1,226,463         3         2,000,402         1,226,463         3         2,000,402         1,226,463         3         2,000,402         1,226,463         3         3         3,126,402         3         3,126,402         3         3,100,000         1,1178,375         3         3,126,402         3         3,100,000         1,1192,335         3 <td>•</td> <td></td> <td></td> <td></td>	•			
3.25% due 05/01/24       2,500,000       2,424,525         Sika A.G.       CHF 1,520,000       2,027,731         Asia Cement Corp.       1,627,000       1,833,557         Chart Industries, Inc.       1,273,000       1,694,191         1.00% due 11/15/24 <sup>13</sup> 1,273,000       1,500,148         Cellinex Telecorn S.A.       EUR 700,000       1,500,148         MART Global Holdings, Inc.       EUR 700,000       1,322,537         Safran S.A.       7,672**       1,259,372         MINEBEA MITSUMI, Inc.       1,274,000       1,226,463         Taiwan Cement Corp.       900,000       1,204,420         Chen Ding Technology Holding Ltd.       900,000       1,104,420         SUS Systems, Inc.       1,100,000       1,119,236         1,25% due 09/01/22       1,100,000       1,119,236         Vinci S.A.       1,000,000       1,096,615         0,38% due 09/16/22¹       1,000,000       1,096,615         Akka Technologies       EUR 1,200,000       1,096,615         3,50% due 09/01/22¹       560,000       746,647         O,28% due 09/01/22¹       560,000       90,000       1,096,615         Akka Technologies       560,000       746,647         3,50% due 09/01/22¹		3,437,000		3,070,142
Sika A.G.         CHF 1,520,000         2,027,731           Asia Cement Corp.         CHF 1,520,000         1,637,005           Chart Industries, Inc.         1,627,000         1,633,557           Chart Industries, Inc.         1,273,000         1,694,191           Celinex Telecom S.A.         EUR 700,000         1,500,4 to 8           SMART Global Holdings, Inc.         2,25% due 02/15/26 <sup>13</sup> 1,421,000         1,505,4 to 8           Sdaffan S.A.         4         1,421,000         1,525,372           MINEBEA MITSUMI, Inc.         3,725,200         1,226,463           Taiwan Cement Corp.         4         4         4         4         4         4         4         4         4         4         4         4         4         4         4         4         4         4         4         5         4         2         259,372         4         4         6         7         1,559,372         4         4         6         7         1,259,372         4         4         7         2,259,426         3         7         2,259,426         3         9         9         7         2,264,633         3         3         3         3         3         3         3 <th< td=""><td></td><td>2 500 000</td><td>,</td><td>2 424 525</td></th<>		2 500 000	,	2 424 525
Asia Cement Corp.         due 09/21/23°         1,627,000         1,833,557           Chart Industries, Inc.         1,00% due 11/16/24°13         1,273,000         1,694,191           Cellnex Telecom S.A.         EUR 700,000         1,500,148           SMART Global Holdings, Inc.         2,25% due 00/16/26°1         EUR 700,000         1,502,537           Safran S.A.         1,421,000         1,322,537           Surfan S.A.         7,672°*         1,259,372           due 06/21/23°4         7,672°*         1,259,372           MINEBEA MITSUMI, Inc.         3         1,22,6463           Taiwan Cement Corp.         3         900,000         1,226,463           Taiwan Cement Corp.         3         900,000         1,204,420           Zhen Ding Technology Holding Ltd.         3         1,100,000         1,178,375           OSI Systems, Inc.         1,100,000         1,178,375           Unici S.A.         1,100,000         1,096,615           Akka Technologies         EUR 1,200,000         80,830           II-VI, Inc.         2,50% due 09/01/22°         586,000         746,647           Total Industria         EUR 1,200,000         80,830         746,647           Total Industria         26,715,500		2,300,000	4	2,424,323
due 09/21/23 <sup>4</sup> 1,627,000       1,833,557         Chart Industries, Inc.         1.00% due 1/11/5/24 <sup>1,3</sup> 1,273,000       1,694,191         Celinex Telecom S.A.       1       EUR 700,000       1,500,148         SMART Global Holdings, Inc.         2.25% due 02/15/26 <sup>1,3</sup> 1,421,000       1,322,537         Safran S.A.       7,672**       1,259,372         MINEBEA MITSUMI, Inc.       7,672**       1,259,372         MINEBEA MITSUMI, Inc.       3       3       1,200,000       1,226,463         Taiwan Cement Corp.       900,000       1,226,463       1 <t< td=""><td>0.15% due 06/05/25<sup>1</sup></td><td>CHF 1,520,000</td><td>2</td><td>2,027,731</td></t<>	0.15% due 06/05/25 <sup>1</sup>	CHF 1,520,000	2	2,027,731
Chat Industries, Inc.         1,00% due J1/15/24 <sup>1,3</sup> 1,273,000         1,694,191           Celliex Telecom S.A.         1.50% due 01/16/26 <sup>1,4</sup> EUR 700,000         1,500,148           SMART Global Holdings, Inc.         1,421,000         1,322,537           Safran S.A.         1,60% due 00/15/26 <sup>1,3</sup> 1,421,000         1,325,937           MINEBEA MITSUMI, Inc.         7,672**         1,259,372           due 08/03/22 <sup>4</sup> JPY 120,000,000         1,264,685           Taiwan Cement Corp.         900,000         1,204,420           Zhen Ding Technology Holding Ltd.         1,100,000         1,178,375           OSI Systems, Inc.         1,145,000         1,119,238           1,25% due 09/01/22         1,145,000         1,096,615           Akka Technologies         1,000,000         1,096,615           Akka Technologies         EUR 1,200,000         808,830           II-VI, Inc.         586,000         746,647           O.25% due 09/01/22 <sup>1</sup> 586,000         746,647           Total Industrial         26,715,500           Financial - 2.8% due 05/15/21 <sup>1,3</sup> 3,735,000         3,576,263				
1.00% due 11/16/24¹³       1,273,000       1,694,191         Cellnex Telecom S.A.       EUR 700,000       1,500,148         SMART Global Holdings, Inc.       1,421,000       1,322,537         2.25% due 02/15/26¹²       1,421,000       1,322,537         Safran S.A.       1,259,372       1,259,372         MINEBEA MITSUMI, Inc.       1,200,000       1,226,463         Taiwan Cement Corp.       390,000       1,204,420         Zhen Ding Technology Holding Ltd.       900,000       1,178,375         OSI Systems, Inc.       1,145,000       1,119,238         Vinci S.A.       1,145,000       1,198,385         Vinci S.A.       3,50% due 02/16/22¹       1,000,000       808,830         II-VI, Inc.       EUR 1,200,000       808,830         II-VI, Inc.       26,715,500       26,715,500         Total Industrial       586,000       746,647         Total Industrial       3,735,000       3,576,263         7.25% due 05/15/21¹³       3,735,000       3,576,263		1,627,000		1,833,557
Cellnex Telecom S.A.       EUR 700,000       1,500,148         1.50% due 01/16/26¹³       EUR 700,000       1,500,148         SMART Global Holdings, Inc.       1,421,000       1,322,537         Safran S.A.		1.273.000		1.694.191
SMART Global Holdings, Inc.         2.25% due 02/15/26/-3       1,421,000       1,322,537         Safran S.A.       7,672**       1,259,372         MINEBEA MITSUMI, Inc.       JPY 120,000,000       1,226,463         due 08/03/24*       JPY 120,000,000       1,226,463         Taiwan Cement Corp.       900,000       1,204,420         Zhen Ding Technology Holding Ltd.       1,100,000       1,178,375         OSI Systems, Inc.       1,25% due 09/01/22       1,145,000       1,119,238         Vinci S.A.       0.38% due 02/16/22¹       1,000,000        1,096,615         Akka Technologies       3.50% due 07/01/69       EUR 1,200,000       808,830         IVI, Inc.       0.25% due 09/01/22¹       586,000       746,647         Total Industria       26,715,500         Financial - 2.8%       AXA S.A.         7.25% due 05/15/21¹-3       3,735,000       3,576,263	Cellnex Telecom S.A.	, -,		
2.25% due 02/15/26 <sup>1.3</sup> 1,421,000       1,322,537         Safran S.A.       Cue 06/21/23 <sup>1.4</sup> 7,672**       1,259,372         MINEBEA MITSUMI, Inc.       Urus 08/03/22 <sup>4</sup> JPY 120,000,000       1,226,463         Taiwan Cement Corp.       Urus 12/10/23 <sup>4</sup> 900,000       1,204,420         Zhen Ding Technology Holding Ltd.       Urus 06/30/25 <sup>1.4</sup> 1,100,000       1,178,375         OSI Systems, Inc.       1,25% due 09/01/22       1,145,000       1,119,238         Vinci S.A.       0,38% due 02/16/22 <sup>1</sup> 1,000,000       1,006,615         Akka Technologies       3,50% due 07/01/69       EUR 1,200,000       808,830         II-VI, Inc.       0,25% due 09/01/22 <sup>1</sup> 586,000       746,647         Total Industrial       586,000       746,647         Total Industrial       587,000       3,735,000       3,576,263         7,25% due 05/15/21 <sup>1,3</sup> 3,735,000       3,576,263	1.50% due 01/16/26 <sup>1</sup>	EUR 700,000	•	1,500,148
Safran S.A.         due 06/21/23 <sup>1,4</sup> 7,672**         1,259,372           MINEBEA MITSUMI, Inc.         JPY 120,000,000         1,226,463           Taiwan Cement Corp.         900,000         1,204,420           Cent 10/10/23 <sup>4</sup> 900,000         1,204,420           Shen Ding Technology Holding Ltd.         1,100,000         1,178,375           OSI Systems, Inc.         1,145,000         1,119,238           1,25% due 09/01/22         1,145,000         1,109,601           Akka Technologies         1,000,000         1,096,615           Akka Technologies         EUR 1,200,000         808,830           II-VI, Inc.         586,000         746,647           Total Industrial         586,000         746,647           Total Industrial         3,735,000         3,576,263           7,25% due 05/15/21 <sup>1,3</sup> 3,735,000         3,576,263		4 424 000	_	1 200 527
due 06/21/23¹⁴       7,672**       1,259,372         MINEBEA MITSUMI, Inc.       due 08/03/22⁴       JPY 120,000,000       1,226,463         Taiwan Cement Corp.       due 12/10/23⁴       900,000       1,204,420         Zhen Ding Technology Holding Ltd.       due 08/30/25¹⁴       1,100,000       1,178,375         OSI Systems, Inc.       1.25% due 09/01/22       1.25% due 09/01/22       1.145,000       1,119,238         Vinci S.A.       0.38% due 02/16/22¹       1,000,000       1,096,615         Akka Technologies       3.50% due 07/01/69       EUR 1,200,000       808,830         II-VI, Inc.       0.25% due 09/01/22¹       586,000       746,647         Total Industrial       586,000       746,647         Total Industrial       587,25% due 05/15/21¹³       3,3735,000       3,576,263		1,421,000		1,322,337
due 08/03/22 <sup>4</sup> JPY 120,000,000       1,226,463         Taiwan Cement Corp.       300,000       1,204,420         Chen Ding Technology Holding Ltd.       400 6/30/25 <sup>1,4</sup> 1,100,000       1,178,375         OSI Systems, Inc.         1.25% due 09/01/22       1,145,000       1,119,238         Vinci S.A.         0.38% due 02/16/22 <sup>1</sup> 1,000,000       1,096,615         Akka Technologies         3.50% due 07/01/69       EUR 1,200,000       808,830         II-VI, Inc.         0.25% due 09/01/22 <sup>1</sup> 586,000       746,647         Total Industrial       586,000       746,647         Total Industrial       586,000       746,647         AXA S.A.         7.25% due 05/15/21 <sup>1,3</sup> 3,735,000       3,576,263		7,672**		1,259,372
Taiwan Cement Corp.       40e 12/10/23 <sup>4</sup> 900,000       1,204,420         Zhen Ding Technology Holding Ltd.       3,100,000       1,178,375         due 06/30/25 <sup>1,4</sup> 1,100,000       1,178,375         OSI Systems, Inc.       1,25% due 09/01/22       1,145,000       1,119,238         Vinci S.A.       2,38% due 02/16/22 <sup>1</sup> 1,000,000       1,096,615         Akka Technologies       58,000       808,830         II-VI, Inc.       586,000       746,647         Total Industrial       586,000       746,647         Financial - 2.8%         AXA S.A.         7.25% due 05/15/21 <sup>1,3</sup> 3,735,000       3,576,263				
due 12/10/23 <sup>4</sup> 900,000       1,204,420         Zhen Ding Technology Holding Ltd.       400 (6/30/25 <sup>1,4</sup> 1,100,000       1,178,375         OSI Systems, Inc.         1,25% due 09/01/22       1,145,000       1,119,238         Vinci S.A.         0.38% due 02/16/22 <sup>1</sup> 1,000,000       1,096,615         Akka Technologies         3,50% due 07/01/69       EUR 1,200,000       808,833         II-VI, Inc.         0.25% due 09/01/22 <sup>1</sup> 586,000       746,647         Total Industrial       586,000       746,647         Financial - 2.8%         AXA S.A.         7.25% due 05/15/21 <sup>1,3</sup> 3,373,000       3,576,263		JPY 120,000,000	•	1,226,463
Zhen Ding Technology Holding Ltd.       1,100,000       1,178,375         OSI Systems, Inc.       1,145,000       1,119,238         1.25% due 09/01/22       1,145,000       1,119,238         Vinci S.A.       3,038% due 02/16/22¹       1,000,000       1,096,615         Akka Technologies       50% due 07/01/69       EUR 1,200,000       808,830         II-VI, Inc.       0.25% due 09/01/22¹       586,000       746,647         Total Industrial       26,715,500         Financial - 2.8%       AXA S.A.         7.25% due 05/15/21¹.3       3,735,000       3,576,263		900,000	,	1.204.420
OSI Systems, Inc.         1.25% due 09/01/22       1,145,000       1,119,238         Vinci S.A.         0.38% due 02/16/22¹       1,000,000       1,096,615         Akka Technologies       EUR 1,200,000       808,830         II-VI, Inc.       586,000       746,647         Total Industrial       26,715,500         Financial - 2.8%       AXA S.A.         7.25% due 05/15/21¹³       3,735,000       3,576,263		000,000		1,201,120
1.25% due 09/01/22       1,145,000       1,119,238         Vinci S.A.       3.8% due 02/16/22¹       1,000,000       1,096,615         Akka Technologies       EUR 1,200,000       808,830         II-VI, Inc.       586,000       746,647         Total Industrial       26,715,500         Financial - 2.8%       AXA S.A.         7.25% due 05/15/21¹³       3,735,000       3,576,263		1,100,000	•	1,178,375
Vinci S.A.       0.38% due 02/16/22¹       1,000,000       1,096,615         Akka Technologies       3.50% due 07/01/69       EUR 1,200,000       808,830         II-VI, Inc.       0.25% due 09/01/22¹       586,000       746,647         Total Industrial       26,715,500         Financial - 2.8%       AXA S.A.         7.25% due 05/15/21¹³       3,735,000       3,576,263	,	4.445.000	_	1 440 000
0.38% due 02/16/22¹       1,000,000       1,096,615         Akka Technologies       3.50% due 07/01/69       EUR 1,200,000       808,830         II-VI, Inc.       0.25% due 09/01/22¹       586,000       746,647         Total Industrial       26,715,500         Financial - 2.8%         AXA S.A.         7.25% due 05/15/21¹³       3,735,000       3,576,263		1,145,000		1,119,238
Akka Technologies       EUR 1,200,000       808,830         II-VI, Inc.       586,000       746,647         Total Industrial       26,715,500         Financial - 2.8%       AXA S.A.         7.25% due 05/15/21 <sup>1,3</sup> 3,735,000       3,576,263		1,000.000	•	1,096,615
II-VI, Inc.       0.25% due 09/01/22¹     586,000     746,647       Total Industrial     26,715,500       Financial - 2.8%       AXA S.A.     3,735,000     3,576,263       7.25% due 05/15/21¹³     3,735,000     3,576,263				
0.25% due 09/01/22¹     586,000     746,647       Total Industrial     26,715,500       Financial - 2.8%       AXA S.A.     3,735,000     3,576,263       7.25% due 05/15/21¹³     3,735,000     3,576,263		EUR 1,200,000		808,830
Total Industrial       26,715,500         Financial - 2.8%       XA S.A.         7.25% due 05/15/21 <sup>1,3</sup> 3,735,000       3,576,263	·	£8£ 000		746 647
Financial - 2.8%  AXA S.A. 7.25% due 05/15/21 <sup>1,3</sup> 3,735,000 3,576,263		380,000	20	
AXA S.A. 7.25% due 05/15/21 <sup>1,3</sup> 3,735,000 3,576,263				5,7 10,000
SBI Holdings, Inc.		3,735,000	(	3,576,263
	SBI Holdings, Inc.			

due 09/14/22 <sup>4</sup>	JPY 90,000,000	1,157,265
due 07/25/25 <sup>1,4</sup>	JPY 60,000,000	574,696
Smart Insight International Ltd.		
4.50% due 12/05/23	HKD 10,000,000	1,482,323
JPMorgan Chase Bank North America		
due 09/18/22 <sup>1,4</sup>	EUR 1,100,000	1,383,339
Poseidon Finance 1 Ltd.		
due 02/01/25 <sup>1,4</sup>	1,262,000	1,239,915
IMMOFINANZ AG		
1.50% due 01/24/24 <sup>1</sup>	EUR 1,000,000	1,155,024
Blackstone Mortgage Trust, Inc.		
4.75% due 03/15/23 <sup>1</sup>	1,198,000	1,131,417
Deutsche Wohnen SE		
0.33% due 07/26/24 <sup>1</sup>	EUR 800,000	1,030,511
LEG Immobilien AG		
0.88% due 09/01/25 <sup>1</sup>	EUR 600,000	865,377
PRA Group, Inc.		
3.50% due 06/01/23	756,000	802,078
BofA Finance LLC		
0.25% due 05/01/23 <sup>1</sup>	738,000	732,212
Total Financial		15,130,420
Energy - 2.5%		
Pioneer Natural Resources Co.		
0.25% due 05/15/25 <sup>1,3</sup>	5,790,000	6,872,730
CNX Resources Corp.		
2.25% due 05/01/26 <sup>1,3</sup>	4,000,000	4,050,000
RAG-Stiftung		
due 06/17/26 <sup>1,4</sup>	EUR 800,000	948,081
BP Capital Markets plc		
1.00% due 04/28/23 <sup>1</sup>	GBP 700,000	936,904
Atlantica Sustainable Infrastructure Jersey Ltd.		
4.00% due 07/15/25 <sup>3</sup>	574,000	589,829
Total Energy		13,397,544
Basic Materials - 1.6%		
Allegheny Technologies, Inc.		
3.50% due 06/15/25 <sup>1,3</sup>	5,911,000	5,545,109
Osisko Gold Royalties Ltd.	3,011,000	0,010,100
4.00% due 12/31/22	CAD 1,300,000	1,015,835
SSR Mining, Inc.		1,010,000
2.50% due 04/01/39 <sup>1</sup>	562,000	858,688
Outokumpu Oyj	00 <u>2</u> ,000	222,200
5.00% due 07/09/25	EUR 700,000	798,779
	2011 100,000	100,110

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Advent Convertible and Income Fund

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# SCHEDULE OF INVESTMENTS (Unaudited)

	Face Amount <sup>-</sup>	Value
CONVERTIBLE BONDS <sup>††</sup> - 75.3% (continued)		
Basic Materials - 1.6% (continued)		
Symrise AG 0.24% due 06/20/24 <sup>1</sup>	EUR 300,000	\$ 456,836
Total Basic Materials	EUR 300,000	
Utilities - 1.2%		8,675,247
NRG Energy, Inc.		
2.75% due 06/01/48 <sup>1</sup>	2,962,000	3,117,612
CenterPoint Energy, Inc.	2,002,000	0,117,012
4.57% due 09/15/29 <sup>1</sup>	41,637**	2,450,337
China Yangtze Power International BVI 1 Ltd. due 11/09/21 <sup>1,4</sup>	975,000	989,342
Total Utilities		6,557,291
Total Convertible Bonds		
(Cost \$366,737,658)		407,212,318
CORPORATE BONDS <sup>††</sup> - 50.0%		
Consumer, Cyclical - 11.0%		
Tempur Sealy International, Inc.		
5.63% due 10/15/23 <sup>1</sup>	4,000,000	4,080,420
Ford Motor Co.	2.202.202	4.004.040
7.45% due 07/16/31 <sup>1</sup> QVC, Inc.	3,396,000	4,031,646
4.75% due 02/15/27 <sup>1</sup>	3,154,000	3,246,649
Six Flags Entertainment Corp.	3,101,000	0,2 10,0 10
4.88% due 07/31/24 <sup>1,3</sup>	3,220,000	3,063,605
Churchill Downs, Inc.		
4.75% due 01/15/28 <sup>1,3</sup>	1,479,000	1,512,004
5.50% due 04/01/27 <sup>1,3</sup>	1,376,000	1,442,826
Hilton Domestic Operating Company, Inc. 4.88% due 01/15/30 <sup>1</sup>	2,761,000	2,898,442
Sally Holdings LLC / Sally Capital, Inc.	2,701,000	2,030,442
5.63% due 12/01/25¹	2,635,000	2,709,109
Scientific Games International, Inc.		
7.25% due 11/15/29 <sup>1,3</sup>	2,886,000	2,645,567
Dana Financing Luxembourg SARL	0.404.000	2 222 227
6.50% due 06/01/26 <sup>1,3</sup> Wolverine World Wide, Inc.	2,491,000	2,630,807
5.00% due 09/01/26 <sup>1,3</sup>	2,561,000	2,530,588
Brinker International, Inc.	2,001,000	2,000,000
5.00% due 10/01/24 <sup>1,3</sup>	2,669,000	2,525,261
Michaels Stores, Inc.		
8.00% due 07/15/27 <sup>1,3</sup>	2,446,000	2,314,821
Macy's, Inc.	2 207 000	2 200 424
8.38% due 06/15/25 <sup>3</sup> Staples, Inc.	2,207,000	2,308,434
10.75% due 04/15/27 <sup>1,3</sup>	3,366,000	2,143,721
Marriott International, Inc.	-,,	, -,
4.00% due 04/15/28 <sup>1</sup>	1,317,000	1,334,270
4.65% due 12/01/28 <sup>1</sup>	693,000	726,123
Downstream Development Authority of the Quapaw Tribe of Oklahoma	0.540.000	0.000.050
10.50% due 02/15/23 <sup>1,3</sup> Navistar International Corp.	2,546,000	2,033,350
6.63% due 11/01/25 <sup>1,3</sup>	1,977,000	2,031,575
Ford Motor Credit Company LLC	1,077,000	2,001,070
3.81% due 01/09/24 <sup>1</sup>	1,792,000	1,812,698
Hanesbrands, Inc.		
5.38% due 05/15/25 <sup>1,3</sup>	1,673,000	1,800,566
Truck Hero, Inc.		
8.50% due 04/21/24 <sup>1,3</sup>	1,631,000	1,710,340
Tenneco, Inc. 5.00% due 07/15/261	2,128,000	1,432,474
Golden Nugget, Inc.	2,120,000	1,402,474
6.75% due 10/15/24 <sup>3</sup>	1,997,000	1,385,419
NCL Corporation Ltd.		
3.63% due 12/15/24 <sup>3</sup>	1,997,000	1,321,764
American Airlines, Inc.		

11.75% due 07/15/25 <sup>1,3</sup>	999,000	872,422
Live Nation Entertainment, Inc.		
6.50% due 05/15/27 <sup>1,3</sup>	668,000	718,955
Levi Strauss & Co.		
5.00% due 05/01/25 <sup>1,3</sup>	693,000	711,188
Burlington Coat Factory Warehouse Corp.		
6.25% due 04/15/25 <sup>1,3</sup>	460,000	493,062
American Airlines Group, Inc.		
3.75% due 03/01/25 <sup>3</sup>	1,037,000	462,211
Dana, Inc.		
5.63% due 06/15/28 <sup>1</sup>	333,000	350,195
Winnebago Industries, Inc.		
6.25% due 07/15/28 <sup>1,3</sup>	165,000	174,797
Total Consumer, Cyclical		59,455,309
Consumer, Non-cyclical - 9.5%		
Encompass Health Corp.		
5.75% due 09/15/25 <sup>1</sup>	3,309,000	3,436,744
5.75% due 11/01/24 <sup>1</sup>	1,170,000	1,184,748
Tenet Healthcare Corp.		
6.75% due 06/15/23 <sup>1</sup>	4,094,000	4,323,264
Land O'Lakes Capital Trust I		
7.45% due 03/15/28 <sup>1,3</sup>	3,750,000	4,181,250
HCA, Inc.		
5.63% due 09/01/28 <sup>1</sup>	1,940,000	2,316,893
7.69% due 06/15/25 <sup>1</sup>	1,112,000	1,313,433
Magellan Health, Inc.		
4.90% due 09/22/24 <sup>1</sup>	3,556,000	3,604,522
Bausch Health Companies, Inc.		
7.25% due 05/30/29 <sup>1,3</sup>	3,008,000	3,313,869
HLF Financing SARL LLC / Herbalife International, Inc.		
7.25% due 08/15/26 <sup>1,3</sup>	2,776,000	2,919,144
Herbalife Nutrition Ltd. / HLF Financing, Inc.		
7.88% due 09/01/25 <sup>1,3</sup>	2,635,000	2,868,856
Ortho-Clinical Diagnostics, Inc. / Ortho-Clinical Diagnostics S.A.		
7.25% due 02/01/28 <sup>1,3</sup>	2,623,000	2,749,232
Horizon Therapeutics USA, Inc.		
5.50% due 08/01/27 <sup>1,3</sup>	2,511,000	2,733,299
Brink's Co.		
4.63% due 10/15/27 <sup>1,3</sup>	2,665,000	2,718,713

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Advent Convertible and Income Fund

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# SCHEDULE OF INVESTMENTS (Unaudited)

	Face	
	Amount <sup>~</sup>	Value
CORPORATE BONDS <sup>††</sup> - 50.0% (continued)		
Consumer, Non-cyclical - 9.5% (continued)		
Cardtronics, Inc. / Cardtronics USA, Inc. 5.50% due 05/01/25 <sup>1,3</sup>	2,674,000	\$ 2,690,432
Capitol Investment Merger Sub 2 LLC	2,074,000	φ 2,090,432
10.00% due 08/01/24 <sup>1,3</sup>	2,278,000	2,362,058
Korn Ferry	_,,_,	_,,
4.63% due 12/15/27 <sup>1,3</sup>	2,109,000	2,174,379
Nielsen Company Luxembourg SARL		
5.00% due 02/01/25 <sup>1.3</sup>	2,096,000	2,157,591
ASGN, Inc.		
4.63% due 05/15/28 <sup>1,3</sup>	1,976,000	2,023,799
Central Garden & Pet Co. 6.13% due 11/15/23 <sup>1</sup>	1 410 000	1 464 060
5.13% due 02/01/28 <sup>1</sup>	1,419,000 254,000	1,464,969 269,509
LifePoint Health, Inc.	234,000	209,509
4.38% due 02/15/27 <sup>1,3</sup>	748,000	766,259
Land O' Lakes, Inc.		
6.00% due 11/15/22 <sup>1,3</sup>	45,000	48,089
Total Consumer, Non-cyclical		51,621,052
Communications - 6.3%		
Altice France Holding S.A.		
10.50% due 05/15/27 <sup>1,3</sup>	3,594,000	4,126,362
VeriSign, Inc.		
4.63% due 05/01/23 <sup>1</sup>	4,054,000	4,117,567
AMC Networks, Inc.	4 000 000	4 0 40 000
4.75% due 12/15/22 <sup>1</sup>	4,000,000	4,043,900
CSC Holdings LLC 6.50% due 02/01/29 <sup>1,3</sup>	2 204 000	2 777 006
CommScope, Inc.	3,294,000	3,777,806
8.25% due 03/01/27 <sup>1,3</sup>	1,324,000	1,429,463
7.13% due 07/01/28 <sup>1,3</sup>	1,332,000	1,411,880
Photo Holdings Merger Sub, Inc.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,111,000
8.50% due 10/01/26 <sup>1,3</sup>	2,808,000	2,603,634
CenturyLink, Inc.		
5.13% due 12/15/26 <sup>1,3</sup>	2,342,000	2,455,458
Gray Television, Inc.		
5.88% due 07/15/26 <sup>1,3</sup>	2,323,000	2,408,068
Meredith Corp. 6.88% due 02/01/26 <sup>1</sup>	2,626,000	2 206 706
MDC Partners, Inc.	2,020,000	2,286,786
6.50% due 05/01/24 <sup>1,3</sup>	2,283,000	2.166.590
Sirius XM Radio, Inc.	2,200,000	2,100,000
5.50% due 07/01/29 <sup>1,3</sup>	1,392,000	1,553,389
Plantronics, Inc.		
5.50% due 05/31/23 <sup>1,3</sup>	1,496,000	1,418,679
Total Communications		33,799,582
Energy - 5.9%		
Occidental Petroleum Corp.		
3.40% due 04/15/26¹	5,342,000	4,847,865
Parkland Corp.		
5.88% due 07/15/27 <sup>1,3</sup>	3,040,000	3,229,437
Genesis Energy Limited Partnership / Genesis Energy Finance Corp.	0.050.000	0.074.400
7.75% due 02/01/28¹	2,353,000	2,271,468
6.25% due 05/15/26 Endeavor Energy Resources Limited Partnership / EER Finance, Inc.	774,000	728,380
6.63% due 07/15/25 <sup>1,3</sup>	2,672,000	2,811,452
Calumet Specialty Products Partners Limited Partnership / Calumet Finance Corp.	2,012,000	2,011,402
11.00% due 04/15/25 <sup>3</sup>	2,628,000	2,549,134
Comstock Resources, Inc.	,= =,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
9.75% due 08/15/26 <sup>1</sup>	2,498,000	2,503,446
Tallgrass Energy Partners Limited Partnership / Tallgrass Energy Finance Corp.		
6.00% due 03/01/27 <sup>1,3</sup>	2,672,000	2,434,192
WPX Energy, Inc.		
4.50% due 01/15/30 <sup>1</sup>	2,073,000	1,933,788
5.88% due 06/15/28¹ Indigo Natural Resources LLC	333,000	341,541
maigo natural Nesources LLO		

6.88% due 02/15/26 <sup>1,3</sup>	2,154,000	2,082,584
Parsley Energy LLC / Parsley Finance Corp.		
5.63% due 10/15/27 <sup>1,3</sup>	1,647,000	1,728,321
PBF Holding Company LLC / PBF Finance Corp.		
7.25% due 06/15/25 <sup>1</sup>	1,263,000	1,146,305
9.25% due 05/15/25 <sup>1,3</sup>	334,000	373,714
PBF Logistics Limited Partnership / PBF Logistics Finance Corp.		
6.88% due 05/15/23 <sup>1</sup>	1,565,000	1,519,005
Alliance Resource Operating Partners Limited Partnership / Alliance Resource Finance Corp.		, ,
7.50% due 05/01/25 <sup>3</sup>	1,757,000	1,229,900
Total Energy		31,730,532
Basic Materials - 4.7%		01,100,002
Alcoa Nederland Holding BV		
6.75% due 09/30/24 <sup>1,3</sup>	4.000.000	4,182,900
5.50% due 12/15/27 <sup>1,3</sup>	1,976,000	2,132,203
Commercial Metals Co.	1,070,000	2,102,200
5.75% due 04/15/26¹	3.019.000	3,156,259
4.88% due 05/15/23¹	3,000,000	3,145,935
Valvoline. Inc.	3,000,000	0,110,000
4.25% due 02/15/30 <sup>3</sup>	2,818,000	2,966,649
New Gold, Inc.	2,010,000	2,000,010
6.38% due 05/15/25 <sup>1.3</sup>	2,691,000	2,794,994
First Quantum Minerals Ltd.	_,001,000	_,, ,,
7.25% due 04/01/23 <sup>1.3</sup>	2,524,000	2,539,081
Compass Minerals International, Inc.	_,,	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
6.75% due 12/01/27 <sup>1,3</sup>	2,141,000	2,326,603
FMG Resources August 2006 Pty Ltd.	_, ,	_,,,,
5.13% due 03/15/23 <sup>1,3</sup>	2,000,000	2,116,230
Total Basic Materials	,,	25,360,854
Industrial - 4.6%		20,000,004
Sealed Air Corp.		
4.88% due 12/01/22 <sup>1,3</sup>	5,000,000	5,255,075
4.88% due 12/01/22** 6.88% due 07/15/33 <sup>1,3</sup>	2,409,000	2,935,511
0.0078 due 07/15/55	2,409,000	2,930,511

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Advent Convertible and Income Fund

FGS

# SCHEDULE OF INVESTMENTS (Unaudited)

Covanta Holding Corp. 6,0% due 00/15/28³ EnerSys 4,38% due 12/15/27³ Clean Harbors, Inc. 4,88% due 07/15/27³ Watoo Companies LLC / Watoo Finance Corp. 6,50% due 06/15/27³ Total Industrial Financial - 3.7% from Mountain, Inc. 5,2% due 06/15/27³ Total Publicance Corp. 6,5% due 06/15/27³ Greefil Acceptance Corp. 6,6% due 03/15/28³ Radian Group, 10. 8,6% due 03/15/28° Radian Group, 10. 8,6% due 03/15/27° OneMain Finance Corp. 7,7% due 10/11/21° Robert Golden Group, 10. 8,6% due 11/01/31° NMI Holdings, Inc. 10,7% due 06/01/25³ CoreCivic, Inc. 4,6% due 05/01/28° AG Issuer LLC 6,2% due 03/01/28° Total Financial Technology - 3,4% Amkor Technology, Inc. 6,6% due 03/15/27³ Seagate HDD Cayman 5,7% due 12/15/26³ Seagate HDD Cayman 5,7% due 12/15/26³ Vester Payments, Inc. 7,5% due 15/15/26³ Vester Payments, Inc. 7,5% due 15/15/26³ Dull, Inc. 7,10% due 04/15/28° Total Technology Utilities - 0,8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 5,75% due 10/15/26³ Total Utilities Duestiled - 0,1% Vistalet Mata Finance plc / XO Management Holding, Inc. 10,50% due 01/15/26³ Total Utilities 10,50% due 05/15/26³	Face		
Industrial - 4.6% (continued) Trident TPI Holdings, Inc. 9.25% due 0801/2413  1.020	Amount~		Value
Trident TPI Holdings, Inc.  9.25% due Bout/1241  Louisians-Pacific Corp.  4.88% due 9015241  6.00% due 1010/127  MasTec, Inc.  4.50% due 08/15/28  EnerSys  EnerSys  EnerSys  A 38% due 12/15/2713  Clian Harbors, Inc.  4.88% due 97/15/2713  Clian Harbors, Inc.  4.88% due 97/15/2713  Valco Companies LLC Visco Finance Corp.  6.50% due 08/15/272  Financial - 3.7%  Iron Moniani, Inc.  5.25% due 07/15/2013  Credit Aceptance Corp.  6.50% due 08/15/273  Fortal Industrial  Financial - 3.7%  Frontal Corp. Inc.  4.88% due 07/15/2013  Credit Aceptance Corp.  6.50% due 08/15/2014  Ades of System Corp.  7.7% due 10/15/2014  Alexandron Co			
19.25% due 08/01/24³ Louisiana-Pacific Corp. 4.88% due 09/15/24° Covaria Holding Corp. 5.00% due 01/01/27° MasTec, Inc. 4.50% due 01/01/27° MasTec, Inc. 4.50% due 08/01/528° Ener6ys 4.38% due 12/15/27³ Claan Harbors, Inc. 4.88% due 17/15/27³ Matter Companies LLC / Watco Finance Corp. 6.50% due 06/01/528³ Financial - 3.7% Inc. 5.25% due 07/15/30³ Crechology, Inc. 4.88% due 03/15/28 Radian Group, Inc. 4.88% due 03/15/28 Radian Group, Inc. 4.88% due 10/15/28° GNAKO, Inc. 8.00% due 11/01/31¹ NMI Holdings, Inc. 7.75% due 10/01/21² Gosty, Inc. 4.88% due 03/15/28³ AGN Second 11/01/31¹ NMI Holdings, Inc. 7.38% due 06/01/27³ Ore-Cive, Inc. 4.88% due 03/15/28³ AGN Second 11/01/31¹ NMI Holdings, Inc. 7.38% due 05/01/28³ AGN Second 11/01/31³ NMI Holdings, Inc. 7.38% due 05/01/28³ AGN Second 11/01/31³ NMI Holdings, Inc. 7.38% due 05/01/28³ AGN Second 11/01/31³ NMI Holdings, Inc. 7.38% due 05/01/28³ AGN Second 11/01/31³ NMI Holdings, Inc. 7.38% due 05/01/28³ AGN Second 11/01/31³ NMI Holdings, Inc. 7.38% due 05/01/28³ AGN Second 11/01/31³ NMI Holdings, Inc. 7.38% due 05/01/28³ AGN Second 11/01/31³ NMI Holdings, Inc. 7.38% due 05/01/28³ AGN Second 11/01/31³ NMI Holdings, Inc. 7.38% due 05/01/28³ AGN Second 11/01/31³ NMI Holdings, Inc. 7.38% due 05/01/28³ Total Technology Inc. 8.68% due 11/01/32³ Western Digital Corp. 8.78% due 12/01/34³ Rackspace Hosting, Inc. 8.78% due 12/01/34³ Rackspace Hosting, Inc. 8.78% due 12/01/32³ Total Tennology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 8.78% due 10/15/28³ Total Technology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 8.78% due 06/01/28³ Total Tennology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 8.78% due 06/01/28³ Total Tennology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 8.78% due 06/01/28³ Total Tennology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 8.78% due 06/01/28³ Total Tennology Gue 06/01/28³ Tota			
Louisians-Pacific Corp. 4,89% due 09/15/24 Covanta Holding Corp. 6,00% due 10/10/27 MasTec, Inc. 4,50% due 09/15/29 EnerSys 4,39% due 19/15/27/3 Clean Harbors, Inc. 4,89% due 09/15/27/3 Vator, Companies LLC / Wator Finance Corp. 6,50% due 06/15/27/3 Total Industrial Financial - 3.7% Iron Mountain, Inc. 6,29% due 07/15/30/3 Credit Aceptance Corp. 6,63% due 09/15/20/3 Radian Group, Inc. 4,89% due 09/15/20/3 Advisor Group Holdings, Inc. 10,75% due 10/15/22/3 OneMain Finance Corp. 7,75% due 10/15/22/3 May due 06/01/22/3 OneMain Finance Corp. 7,75% due 10/15/22/3 MM Holdings, Inc. 10,75% due 06/01/27/3 All Sisser LLC 6,83% due 06/01/25/3 Corectivic, Inc. 4,63% due 06/01/25/3 Corectivic, Inc. 4,63% due 06/01/25/3 Corectivic, Inc. 4,63% due 06/01/25/3 Corectivic, Inc. 6,63% due 06/01/25/3	2,708,000	\$	2,882,070
4.89% due 09/15/24¹ Covanta Holding Corp. 6.00% due 01/01/27¹ Mas Tec, Inc. 4.50% due 09/15/28³ EnerEys 4.38% due 12/15/27¹ Clian Harbors ELLC / Watco Finance Corp. 6.50% due 06/15/27¹ Notal Industrial Financial - 3.7% Iron Mountain, Inc. 5.25% due 07/15/30¹ Cardial Acaptance Corp. 6.63% due 09/15/28¹ Radian Group, Inc. 4.88% due 30/15/28¹ Robert Eller (Sold Corp. 6.63% due 10/15/28¹ CoreCivic, Inc. 4.88% due 10/15/28¹ All Sold Holdings, Inc. 10.75% due 08/01/28¹ CoreCivic, Inc. 4.68% due 03/15/28² All Sold Holdings, Inc. 7.38% due 08/01/28¹ CoreCivic, Inc. 4.68% due 03/15/28² All Sold Holdings, Inc. 7.38% due 08/01/28¹ CoreCivic, Inc. 4.68% due 03/15/28³ CoreCivic, Inc	2,700,000	Ψ	2,002,070
Covanta Holding Corp. 6.0% due 00/15/28³ EnerSys 4.38% due 12/15/27³ Clean Harbors, Inc. 4.88% due 07/15/27³ Watoc Companies LLC / Watoo Finance Corp. 6.50% due 06/15/27³ Total Industrial Financial - 3.7% Iron Mountain, Inc. 5.29% due 07/15/30° Credit Acceptance Corp. 6.63% due 03/15/27³ Advisor Group Holdings, Inc. 10.75% due 08/01/27³ OneMain Finance Corp. 7.75% due 10/15/28³ OneMain Finance Corp. 7.75% due 10/15/28³ OneMain Finance Corp. 7.75% due 00/15/28³ Corective, Inc. 8.00% due 06/01/28³ Corective, Inc. 8.00% due 06/01/28³ Corective, Inc. 8.00% due 11/01/31³ NMI Holdings, Inc. 7.38% due 06/01/28³ Corective, Inc. 8.00% due 11/01/31³ NMI Holdings, Inc. 7.38% due 06/01/28³ Corective, Inc. 8.68% due 06/01/28³ Total Financial Technology - 1.75% due 10/15/15/28³ Corective, Inc. 8.68% due 06/01/28³ Corective, Inc. 8.68% due 06/01/28³ Total Financial Corp. 8.75% due 06/01/28³ Total Technology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 8.75% due 06/01/28³ Total Tennery Supply LLC 10.50% due 06/01/28³ Total Corporate Bands  Diversified - 0.1% Vistalet Maltal Finance plc / XO Management Holding, Inc. 10.50% due 06/01/28³ Total Corporate Bands	2,779,000		2,869,026
6.00% due 0/10/127  4.50% due 08/15/28  EnerSys  4.38% due 12/15/27 <sup>-13</sup> Clean Harbors, n.c.  4.88% due 0/15/27 <sup>-13</sup> Total Industrial  Financial - 3.7%  from Mountain, inc. 5.29% due 06/15/27 <sup>-13</sup> Season of 15/28  Radian Group, Inc. 6.89% due 0/15/29  Radian Group, Inc. 4.89% due 0/15/29  Aovision Group Holdings, Inc. 10.75% due 06/15/27 <sup>-13</sup> OneMain Finance Corp. 7.75% due 10/15/28  GMAC, Inc. 8.00% due 10/15/28  GMAC, Inc. 8.00% due 0/15/29  Also due 0/15/29  Also due 0/15/29  Total Financial  Technology - 3.4%  Ankor Technology, Inc. 8.63% due 0/15/29  Associated and the season of the seaso	2,770,000		2,000,020
Mas Tec, Inc. 4.50% due 08/15/28³ EnerSys 4.38% due 12/15/27³ Clean Harbors, Inc. 4.88% due 07/15/27³ Watros Companies LLC / Watoo Finance Corp. 6.50% due 08/15/27³ Total Industrial Financial - 3.7% Iron Mountain, Inc. 5.25% due 06/15/27³ Great Acceptance Corp. 6.63% due 03/15/28³ Radian Group, Inc. 4.88% due 03/15/28³ Radian Group, Inc. 4.88% due 03/15/27³ Rodian Group, Inc. 4.88% due 03/15/27³ Rodian Group, Inc. 4.88% due 03/15/27³ Rodian Group (15/28²) Rodian Group, Inc. 4.88% due 03/15/27³ Rodian Group, Inc. 4.88% due 03/15/27³ Rodian Group, Inc. 4.88% due 03/15/27³ Rodian Group, Inc. 4.78% due 10/15/28³ Rodian Group, Inc. 4.78% due 06/01/27³ Rodian Group, Inc. 4.78% due 06/01/28³ Rodian Group, Inc. 4.78% due 08/01/28³ Rodian Group, Inc. 4.78% due 08/01/28³ Rodian Group, Inc. 4.78% due 08/01/28³ Rodian Group, Inc. 4.83% due 08/01/28³ Rodian Group, Inc. 8.63% d	2,671,000		2,773,994
EnerSys	, - ,		, -,
Clean Harbors, Inc. 4.88% due 07/15/27 <sup>13</sup> Watco Companies LLC / Watco Finance Corp. 6.50% due 06/15/27 <sup>13</sup> Total Industrial Financial - 3.7% Iron Mountain, Inc. 5.25% due 07/15/30 <sup>13</sup> Credit Acceptance Corp. 6.63% due 03/15/26 <sup>18</sup> Radian Group, Inc. 4.88% due 03/15/27 <sup>18</sup> Advisor Group Holdings, Inc. 10.73% due 08/01/27 <sup>13</sup> OneMain Finance Corp. 7.75% due 08/01/27 <sup>13</sup> One 10/11/31 <sup>11</sup> Nill Holdings, Inc. 7.38% due 08/01/25 <sup>13</sup> CoreCivic, Inc. 4.63% due 08/01/25 <sup>13</sup> CoreCivic, Inc. 4.63% due 08/01/25 <sup>13</sup> CoreCivic, Inc. 6.63% due 09/15/27 <sup>13</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 6.63% due 09/15/27 <sup>13</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 11/5/52 <sup>13</sup> Dell, Inc. 7.73% due 04/15/28 <sup>1</sup> Total Tennology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 Talle Energy Supply LLC 10.50% due 04/15/28 <sup>13</sup> Total Tennology Utilities Diversified - 0.1% Vistalet Maita Finance plc / XO Management Holding, Inc. 10.50% due 04/15/28 <sup>13</sup> Total Utilities Diversified - 0.1% Vistalet Maita Finance plc / XO Management Holding, Inc. 10.50% due 04/15/28 <sup>13</sup> Total Corporate Bonds	2,636,000		2,757,915
Clean Harbors, Inc. 4.88% due 07/15/27 <sup>13</sup> Watco Companies LLC / Watco Finance Corp. 6.50% due 06/15/27 <sup>13</sup> Total Industrial Financial - 3.7% Iron Mountain, Inc. 5.25% due 07/15/30 <sup>13</sup> Credit Acceptance Corp. 6.63% due 03/15/26 <sup>18</sup> Radian Group, Inc. 4.88% due 03/15/27 <sup>18</sup> Advisor Group Holdings, Inc. 10.73% due 08/01/27 <sup>13</sup> OneMain Finance Corp. 7.75% due 08/01/27 <sup>13</sup> One 10/11/31 <sup>11</sup> Nill Holdings, Inc. 7.38% due 08/01/25 <sup>13</sup> CoreCivic, Inc. 4.63% due 08/01/25 <sup>13</sup> CoreCivic, Inc. 4.63% due 08/01/25 <sup>13</sup> CoreCivic, Inc. 6.63% due 09/15/27 <sup>13</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 6.63% due 09/15/27 <sup>13</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 11/5/52 <sup>13</sup> Dell, Inc. 7.73% due 04/15/28 <sup>1</sup> Total Tennology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 Talle Energy Supply LLC 10.50% due 04/15/28 <sup>13</sup> Total Tennology Utilities Diversified - 0.1% Vistalet Maita Finance plc / XO Management Holding, Inc. 10.50% due 04/15/28 <sup>13</sup> Total Utilities Diversified - 0.1% Vistalet Maita Finance plc / XO Management Holding, Inc. 10.50% due 04/15/28 <sup>13</sup> Total Corporate Bonds			
4.88% due 07/15/27 <sup>13</sup> Watto Companies LLC / Watoo Finance Corp. 6.50% due 06/15/27 <sup>13</sup> Total Industrial Financial - 3.7% Iron Mountain, Inc. 5.25% due 07/15/30 <sup>13</sup> Credit Acceptance Corp. 6.63% due 03/15/26 <sup>1</sup> Radian Group, Inc. 4.88% due 03/15/27 Advisor Group Holdings, Inc. 10.75% due 08/01/27 <sup>13</sup> OneMain Finance Corp. 7.75% due 10/10/21 6.63% due 01/15/28 GMAC, Inc. 8.00% due 11/01/21 6.63% due 01/15/28 GMAC, Inc. 7.89% due 06/01/25 <sup>13</sup> CoreCivic, Inc. 4.63% due 06/01/25 <sup>13</sup> CoreCivic, Inc. 7.89% due 05/01/23 AC Issuer LLC 6.25% due 03/01/28 AC Issuer LLC 6.25% due 03/01/28 AC Issuer LLC 6.83% due 09/15/27 Seagate HDD Cayman 5.75% due 12/01/34 Rackspace Hosting, Inc. 8.03% due 11/15/24 <sup>13</sup> Western Digital Corp. 7.75% due 02/15/26 Even Payments, Inc. 7.50% due 12/15/25 <sup>13</sup> Dell, Inc. 7.75% due 04/15/28 Total Tenhology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/01/28 Total Tenhology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/01/28 <sup>13</sup> Total Tenhology Utilities Piversified - 0.1% Vistalet Matta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>13</sup> Total Corporate Bords	2,720,000		2,756,516
Watco Companies LLC / Watco Finance Corp. 6.50% due 06/15/27/-3  Total Industrial Financial - 3.7%  Trotal Industrial Financial - 3.7%  Trotal Industrial Financial - 3.7%  Trotal Acquire Corp. 6.53% due 03/15/26¹ Radian Group, Inc. 4.88% due 03/15/27¹ Advisor Group Holdings, Inc. 10.75% due 08/01/27¹ OneMain Finance Corp. 7.75% due 10/01/21¹ 6.63% due 01/15/28¹ GMAC, Inc. 8.00% due 11/01/31¹ NIMI Holdings, Inc. 17.38% due 06/01/25¹ CoreCivic, Inc. 4.63% due 06/01/25¹ CoreCivic, Inc. 4.63% due 03/01/28¹ All State LLC 6.25% due 03/01/28¹ Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27³ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 11/15/24³ Western Digital Corp. 4.75% due 02/15/26¹ Everl Payments, Inc. 7.55% due 12/15/26¹ Everl Payments, Inc. 7.50% due 12/15/26¹ Total Financial Total Financial Total Financial Total Financial Total Financial Technology - 3.4% Amkor Technology, Inc. 6.53% due 09/15/27³ Seagate HDD Cayman 5.75% due 12/10/34¹ Rackspace Hosting, Inc. 8.63% due 11/15/24³ Western Digital Corp. 4.75% due 02/15/26¹ Everl Payments, Inc. 7.50% due 12/15/26¹ Total Technology Utilities - 0.8% Total Cultities Diversified - 0.1% Vistaled Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24³ Total Corporate Bonds			
6.50% due 06/15/271-3 Total Industrial Financial - 3.7% Iron Mountain, Inc. 5.25% due 07/15/301-3 Credit Acceptance Corp. 6.63% due 03/15/261 Radian Group, Inc. 4.88% due 03/15/271 Advisor Group Holdings, Inc. 10.75% due 08/01/271-3 OneMain Finance Corp. 7.75% due 10/01/211 6.63% due 08/01/271-3 OneMain Finance Corp. 7.75% due 10/01/211 6.83% due 01/15/281 GMAC, Inc. 8.00% due 11/01/311 NIM Holdings, Inc. 7.38% due 06/01/281-3 CoreCivic, Inc. 4.63% due 05/01/281-3 CoreCivic, Inc. 4.63% due 05/01/281-3 Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/271-3 Seagate HDD Cayman 5.75% due 12/01/341 Rackspace Hosting, Inc. 8.63% due 09/15/271-3 Seagate HDD Cayman 5.75% due 12/01/341 Western Digital Corp. 4.75% due 02/15/261 Evert Payments, Inc. 7.50% due 12/01/5281 Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/07/281 Total Energy Supply LLC 10.50% due 01/15/281-3 Total Utilities Diversified - 0.1% Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/241-3 Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/241-3 Total Corporate Bords	1,724,000		1,830,543
Total Industrial Financial - 3.7% Financial - 3.7% Financial - 3.7% From Mountain, Inc. 5.25% due 07/15/30/3 Credit Acceptance Corp. 6.63% due 03/15/26¹ Radian Group, Inc. 4.88% due 03/15/27¹ Advisor Group Holdings, Inc. 10.75% due 08/01/27² OneMain Finance Corp. 7.75% due 10/12/11 6.63% due 01/15/28¹ GMAC, Inc. 8.00% due 11/01/31¹ NMI Holdings, Inc. 7.38% due 06/01/25¹3 CoreCivic, Inc. 4.63% due 05/01/25¹3 CoreCivic, Inc. 4.63% due 05/01/28¹3 Total Financial Technology . 3.4% Amkor Technology, Inc. 6.63% due 03/01/28¹3 Total Financial Technology 1.6. 6.63% due 02/01/28¹3 Western Diglati Corp. 4.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 02/01/26¹3 Total Financial Technology 1.6. 6.53% due 02/01/26¹3 Total Financial Technology 1.7.0% due 02/15/26¹ Everl Payments, Inc. 7.50% due 10/15/26¹ Total Technology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 02/15/26³ Total Technology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 06/01/28¹3 Total Utilities Diversified - 0.1% VistaJel Malta Finance pic / XO Management Holding, Inc. 10.50% due 06/01/24³ VistaJel Malta Finance pic / XO Management Holding, Inc. 10.50% due 06/01/24³			
Financial - 3.7% Iron Mountain, Inc. 5.25% due 07/15/30 <sup>1,3</sup> Credit Acceptance Corp. 6.63% due 03/15/26 <sup>1</sup> Radian Group, Inc. 4.88% due 03/15/27 <sup>1</sup> Advisor Group Holdings, Inc. 10.75% due 80/01/27 <sup>1,3</sup> OneMain Finance Corp. 7.75% due 1001/21 <sup>1</sup> 6.63% due 01/15/28 <sup>1</sup> GMAC, Inc. 8.00% due 11/01/31 <sup>1</sup> NIMI Holdings, Inc. 7.38% due 60/01/28 <sup>1,3</sup> CoreCivic, Inc. 4.63% due 05/01/23 <sup>1,3</sup> AG Issuer LLC 6.25% due 03/01/28 <sup>1,3</sup> Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27 <sup>1,3</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 09/15/27 <sup>1,3</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 09/15/27 <sup>1,3</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 09/15/28 <sup>1</sup> Diel, Inc. 7.75% due 12/01/52 <sup>1,3</sup> Dell, Inc. 7.75% due 09/15/28 <sup>1</sup> Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/01/28 <sup>1,3</sup> Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/01/28 <sup>1,3</sup> Total Utilities Diversified - 0.1% Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Vistalet Malta Finance plc / XO Management Holding, Inc.	666,000		714,285
Iron Mountain, Inc. 5.28% due 07/15/30 <sup>13</sup> Credit Acceptance Corp. 6.63% due 03/15/26¹ Radian Group, Inc. 4.88% due 03/15/27¹ Advisor Group Holdings, Inc. 10.75% due 03/15/27¹ Advisor Group Holdings, Inc. 10.75% due 03/01/27¹ OneMain Finance Corp. 7.75% due 10/01/21¹ 6.63% due 01/15/28¹ GMAC, Inc. 8.00% due 11/01/31¹ NMI Holdings, Inc. 7.38% due 06/01/25¹ CoreCivic, Inc. 4.63% due 05/01/25¹ AG Issuer LLC 6.28% due 05/01/28¹ AG Issuer LLC 6.28% due 05/01/28¹ ATOLE Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27¹ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 09/15/27¹ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 02/15/26¹ Everl Payments, Inc. 7.50% due 12/15/25¹ Dell, Inc. 7.10% due 04/15/28¹ Total Technology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 01/15/28¹ Total Utilities Diversified - 0.1% Vistale Malta Finance ple / XO Management Holding, Inc. 10.50% due 00/12/2⁴ Total Corporate Bonds			24,774,935
5.25% due 07/15/20 <sup>13</sup> Credit Acceptance Corp. 6.63% due 03/15/26¹ Radian Group, Inc. 4.88% due 03/15/27¹ AdVisor Group Holdings, Inc. 10.75% due 08/01/27¹ OneMain Finance Corp. 7.75% due 10/01/21¹ 6.63% due 01/15/28¹ GMAC, Inc. 8.00% due 11/01/31¹ NIMI Holdings, Inc. 7.38% due 06/01/22¹ CoreCivic, Inc. 4.63% due 05/01/23³ AG Issuer LLC 6.25% due 03/01/28¹ AG Issuer LLC 6.25% due 03/01/28¹ AG Issuer LLC 6.25% due 03/01/28¹ 3 AG Issuer LLC 6.25% due 03/01/28¹ 3 Vesten Digital Corp. 4.75% due 12/15/26¹ Vester Payments, Inc. 7.50% due 11/15/28¹ Westen Digital Corp. 4.75% due 02/15/26¹ Vester Payments, Inc. 7.15% due 12/15/26¹ Vester Payments, Inc. 7.15% due 04/15/28¹ Total Tehnology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 04/15/28¹ 7.63% due 06/01/28¹³ 7.63% due 06/01/28¹³ 7.63% due 06/01/28¹³ 7.63% due 06/01/28¹³ Total Tehnology Utilities - 0.8% AmeriCas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 04/15/28¹ 7.63% due 06/01/28¹³			
5.25% due 07/15/20 <sup>13</sup> Credit Acceptance Corp. 6.63% due 03/15/26¹ Radian Group, Inc. 4.88% due 03/15/27¹ AdVisor Group Holdings, Inc. 10.75% due 08/01/27¹ OneMain Finance Corp. 7.75% due 10/01/21¹ 6.63% due 01/15/28¹ GMAC, Inc. 8.00% due 11/01/31¹ NIMI Holdings, Inc. 7.38% due 06/01/22¹ CoreCivic, Inc. 4.63% due 05/01/23³ AG Issuer LLC 6.25% due 03/01/28¹ AG Issuer LLC 6.25% due 03/01/28¹ AG Issuer LLC 6.25% due 03/01/28¹ 3 AG Issuer LLC 6.25% due 03/01/28¹ 3 Vesten Digital Corp. 4.75% due 12/15/26¹ Vester Payments, Inc. 7.50% due 11/15/28¹ Westen Digital Corp. 4.75% due 02/15/26¹ Vester Payments, Inc. 7.15% due 12/15/26¹ Vester Payments, Inc. 7.15% due 04/15/28¹ Total Tehnology Utilities - 0.8% Americas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 04/15/28¹ 7.63% due 06/01/28¹³ 7.63% due 06/01/28¹³ 7.63% due 06/01/28¹³ 7.63% due 06/01/28¹³ Total Tehnology Utilities - 0.8% AmeriCas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 04/15/28¹ 7.63% due 06/01/28¹³			
Credit Acceptance Corp. 6.83% due 03/15/26¹ Radian Group, Inc. 4.88% due 03/15/27¹ Advisor Group Holdings, Inc. 10.75% due 08/01/27¹³ OneMain Finance Corp. 7.75% due 10/01/21¹ 6.83% due 01/15/28¹ GMAC, Inc. 8.00% due 11/01/31¹ NIMI Holdings, Inc. 7.38% due 06/01/22¹³ CoreCivic, Inc. 4.63% due 06/01/22¹³ CoreCivic, Inc. 4.63% due 05/01/23¹ AG (Issuer LLC 6.25% due 03/01/28¹³ Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27¹³ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 09/15/27¹³ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 11/15/24¹³ Western Digital Corp. 4.75% due 02/15/26¹ Dell, Inc. 7.10% due 04/15/28¹ Total Technology Utilities - 0.85% America Bartners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 01/15/26¹³ Total Tennology Utilities - 0.85% Americas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 06/01/28¹³ Total Utilities Diversified - 0.1% Vistalet Malta Finance ple / XO Management Holding, Inc. 10.50% due 06/01/28¹³ Total Corporate Bonds	3,218,000		3,380,912
6.63% due 03/15/26¹ Radian Group, Inc. 4.88% due 03/15/27¹ Advisor Group Holings, Inc. 10.75% due 08/01/27¹³ OneMain Finance Corp. 7.75% due 10/01/21¹ 6.63% due 01/15/28¹ GMAC, Inc. 8.00% due 11/01/31¹ NIMI Holdings, Inc. 7.38% due 06/01/25¹³ CoreCivic, Inc. 4.63% due 05/01/23¹ AG Issuer LLC 6.25% due 03/01/28¹³ Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27¹³ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 11/15/24¹³ Western Digital Corp. 4.75% due 02/15/26¹ Eveil Payments, Inc. 7.50% due 12/15/26¹ Eveil Payments, Inc. 7.10% due 04/15/28¹ Total Technology Utilities - 0.8% Ameri Gas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 01/15/28¹³ 7.63% due 06/10/28¹³ 7.63% due 06/10/28¹³ Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 06/20/27¹ Talen Energy Supply LLC 10.50% due 01/15/28¹³ 7.63% due 06/01/28¹³ 7.63% due 06/01/28¹³ Total Utilities Diversified - 0.1% Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹³ Total Corporate Bonds	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, -,- =
4.88% due 03/15/27¹ Advisor Group Holdings, Inc. 10.75% due 08/01/27¹³ OneMain Finance Corp. 7.75% due 10/01/21¹ 6.63% due 01/15/28¹ GMAC, Inc. 8.00% due 11/01/31¹ NIMI Holdings, Inc. 7.38% due 06/01/25¹³ CoreCivic, Inc. 4.63% due 05/01/23¹ AG Issuer LLC 6.25% due 03/01/28¹³ Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27¹³ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 09/15/27¹³ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 01/15/26¹³ Delt, Inc. 7.75% due 02/15/26¹ Everi Payments, Inc. 7.50% due 02/15/26¹ Everi Payments, Inc. 7.50% due 02/15/26¹ Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 06/01/28¹³ 7.63% due 06/01/28¹³ 7.630 due 06/01/28¹³ 7.631 Utilities Diversified - 0.1% Vistalat Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/28¹³ Total Corporate Bonds	2,512,000		2,632,890
Advisor Group Holdings, Inc. 10.75% due 08/01/27 <sup>13</sup> OneMain Finance Corp. 7.75% due 10/01/21 <sup>1</sup> 6.63% due 01/15/28 <sup>1</sup> GMAC, Inc. 8.00% due 11/01/31 <sup>1</sup> NMI Holdings, Inc. 7.33% due 06/01/25/3 CoreCivic, Inc. 4.63% due 06/01/25/3 CoreCivic, Inc. 4.63% due 05/01/23 <sup>1</sup> AG Issuer LLC 6.25% due 03/01/28 <sup>13</sup> Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27 <sup>13</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 11/15/24 <sup>13</sup> Western Digital Corp. 4.75% due 12/15/26 <sup>1</sup> Everi Payments, Inc. 7.50% due 12/15/28 <sup>1</sup> Dell, Inc. 7.10% due 04/15/28 <sup>1</sup> Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>2</sup> Talen Energy Supply LLC 10.50% due 06/01/28 <sup>13</sup> Total Utilities Diversified - 0.1% Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>13</sup> Total Tochorota Bonds			
10.75% due 08/01/27 <sup>13</sup> OneMain Finance Corp. 7.75% due 10/01/21 <sup>1</sup> 6.63% due 01/15/28 <sup>1</sup> 6.63% due 01/15/28 <sup>1</sup> 6.63% due 01/15/28 <sup>1</sup> 6.63% due 05/01/25 <sup>13</sup> CoreCivic, Inc. 4.63% due 05/01/28 <sup>13</sup> AG Issuer LLC 6.25% due 05/01/28 <sup>13</sup> Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27 <sup>13</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 01/15/24 <sup>13</sup> Western Digital Corp. 4,75% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.50% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.10% due 04/15/28 <sup>1</sup> Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>1</sup> Talen Energy Supply LLC 10.50% due 06/01/28 <sup>13</sup> 7.63% due 06/01/28 <sup>13</sup> Total Utilities Diversified - 0.1% Vistale Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>13</sup>	2,635,000		2,561,391
OneMain Finance Corp. 7.75% due 10/01/21¹ 6.63% due 01/15/28¹ GMAC, Inc. 8.00% due 11/01/31¹ NMI Holdings, Inc. 7.33% due 06/01/25¹3 CoreCivic, Inc. 4.63% due 05/01/25¹3 AG Issuer LLC 6.25% due 03/01/28¹3 Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27¹3 Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 11/15/24¹3 Western Digital Corp. 4.75% due 02/15/26¹ Everi Payments, Inc. 7.50% due 12/15/25¹3 Dell, Inc. 7.50% due 04/15/28¹ Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 01/15/26¹3 7.63% due 06/01/24¹3 Total Utilities Diversified - 0.1% Vistalset Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/28¹3 Total Utilities Diversified - 0.1% Vistalset Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹3 Total Corporate Bonds			
7.75% due 10/01/21 <sup>1</sup> 6.63% due 01/15/28 <sup>1</sup> GMAC, Inc. 8.00% due 11/01/31 <sup>1</sup> NMI Holdings, Inc. 7.38% due 06/01/25 <sup>1,3</sup> CoreCivic, Inc. 4.63% due 05/01/23 <sup>1</sup> AG Issuer LLC 6.25% due 03/01/28 <sup>1,3</sup> Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27 <sup>1,3</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 11/15/24 <sup>1,3</sup> Western Digital Corp. 4.75% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.50% due 12/15/25 <sup>1,3</sup> Dell, Inc. 7.10% due 04/15/28 <sup>1</sup> Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>1</sup> Tala Energy Supply LLC 10.50% due 01/15/26 <sup>1,3</sup> 7.63% due 06/01/28 <sup>1,3</sup> 7.63W due 06/01/28 <sup>1,3</sup> Total Utilities Diversified - 0.1% Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds	2,510,000		2,555,017
6.63% due 01/15/28¹ GMAC, Inc. 8.00% due 11/01/31¹ NMI Holdings, Inc. 7.38% due 06/01/25¹3 CoreCivic, Inc. 4.63% due 05/01/23¹ AG Issuer LLC 6.25% due 03/01/28¹3 Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27¹3 Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 11/15/24¹³ Western Digital Corp. 4.75% due 02/15/26¹ Everi Payments, Inc. 7.50% due 02/15/26¹ Total Technology Utilities - 0.8% AmeiGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 01/15/26¹³ 7.63% due 05/20/27¹ Total Utilities Diversified - 0.1% Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 00/10/24¹³ Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹³ Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹³ Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹³ Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹³ Total Utilities			
GMAC, Inc. 8.0% due 11/01/31¹ NMI Holdings, Inc. 7.38% due 06/01/25¹³ CoreCivic, Inc. 4.63% due 05/01/23¹ AG Issuer LLC 6.25% due 03/01/28¹³ Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27¹³ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 11/15/24¹³ Western Digital Corp. 4.75% due 02/15/26¹ Everi Payments, Inc. 7.10% due 02/15/25¹³ Dell, Inc. 7.10% due 04/15/28¹ Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 01/15/26¹³ 7.63% due 01/15/26¹³ 7.63% due 00/10/28¹³	1,255,000		1,326,880
8.00% due 11/01/31¹ NMI Holdings, Inc. 7.38% due 06/01/25¹³ CoreCivic, Inc. 4.63% due 05/01/23¹ AG Issuer LLC 6.25% due 03/01/28¹³ Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27¹³ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 11/15/24¹³ Western Digital Corp. 4.75% due 11/15/26¹³ Western Digital Corp. 7.50% due 12/015/26¹ Everi Payments, Inc. 7.50% due 12/15/25¹³ Dell, Inc. 7.10% due 04/15/28¹ Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 01/15/26¹³ 7.63% due 06/01/28¹³	988,000		1,133,868
NMI Holdings, Inc. 7.3% due 06/01/25 <sup>13</sup> CoreCivic, Inc. 4.63% due 05/01/23 <sup>1</sup> AG Issuer LLC 6.25% due 03/01/28 <sup>13</sup> Total Financial Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27 <sup>13</sup> Seagate HDD Cayman 5.75% due 09/15/27 <sup>13</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 11/15/24 <sup>13</sup> Western Digital Corp. 4.75% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.50% due 02/15/25 <sup>13</sup> Dell, Inc. 7.10% due 04/15/28 <sup>1</sup> Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>1</sup> Talen Energy Supply LLC 10.50% due 01/15/26 <sup>13</sup> 7.63% due 06/01/28 <sup>13</sup> Total Utilities Diversified - 0.1% Vistablet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>13</sup> Total Corporate Bonds			
7.38% due 06/01/25 <sup>1.3</sup> CoreCivic, Inc. 4.63% due 05/01/23¹ AG Issuer LLC 6.25% due 03/01/28¹  Total Financial  Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27¹ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 01/15/24¹³ Western Digital Corp. 4.75% due 02/15/26¹ Everi Payments, Inc. 7.50% due 12/15/25¹³ Dell, Inc. 7.50% due 12/15/25¹³ Dell, Inc. 7.10% due 04/15/28¹  Total Technology Utilities - 0.8% AmenGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 01/15/26¹³  Total Utilities  Diversified - 0.1% VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹³  Total Corporate Bonds	1,764,000		2,444,658
CoreCivic, Inc.			
4.63% due 05/01/23¹ AG Issuer LLC 6.25% due 03/01/28¹³  Total Financial  Technology - 3.4% Amkor Technology, Inc. 6.63% due 09/15/27¹³ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 11/15/24¹³ Western Digital Corp. 4.75% due 02/15/26¹ Everi Payments, Inc. 7.50% due 12/15/25¹³ Dell, Inc. 7.50% due 01/15/28¹³  Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹  Talen Energy Supply LLC 10.50% due 01/15/28¹³  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹³  Total Corporate Bonds	1,654,000		1,800,470
AG Issuer LLC 6.25% due 03/01/28 <sup>1,3</sup> Total Financial  Technology - 3.4%  Amkor Technology, Inc. 6.63% due 09/15/27 <sup>1,3</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 11/15/24 <sup>1,3</sup> Western Digital Corp. 4.75% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.50% due 02/15/26 <sup>1,3</sup> Dell, Inc. 7.10% due 04/15/28 <sup>1,3</sup> Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>1</sup> Talen Energy Supply LLC 10.50% due 01/15/26 <sup>1,3</sup> 7.63% due 06/01/28 <sup>1,3</sup> Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds			
6.25% due 03/01/28 <sup>13</sup> Total Financial  Technology - 3.4%  Amkor Technology, Inc. 6.63% due 09/15/27 <sup>13</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 11/15/24 <sup>13</sup> Western Digital Corp. 4.75% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.50% due 12/15/25 <sup>13</sup> Dell, Inc. 7.10% due 04/15/28 <sup>1</sup> Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>1</sup> Talen Energy Supply LLC 10.50% due 01/15/26 <sup>13</sup> Total Utilities  Diversified - 0.1%  Vistalet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>13</sup> Total Corporate Bonds	1,512,000		1,475,145
Total Financial  Technology - 3.4%  Amkor Technology, Inc. 6.63% due 09/15/27 <sup>1,3</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 01/15/24 <sup>1,3</sup> Western Digital Corp. 4.75% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.50% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.10% due 04/15/28 <sup>1,3</sup> Dell, Inc. 7.10% due 04/15/28 <sup>1</sup> Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>1</sup> Talen Energy Supply LLC 10.50% due 01/15/26 <sup>1,3</sup> 7.63% due 06/01/28 <sup>1,3</sup> Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds			
Technology - 3.4%  Amkor Technology, Inc. 6.63% due 09/15/27¹.3  Seagate HDD Cayman 5.75% due 12/01/34¹  Rackspace Hosting, Inc. 8.63% due 11/15/24¹.3  Western Digital Corp. 4.75% due 02/15/26¹  Everi Payments, Inc. 7.50% due 12/15/25¹.3  Dell, Inc. 7.10% due 04/15/28¹  Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹  Talen Energy Supply LLC 10.50% due 01/15/26¹.3  7.63% due 06/01/28¹.3  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹.3  Total Corporate Bonds	764,000		775,460
Amkor Technology, Inc. 6.63% due 09/15/27 <sup>13</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 11/15/24 <sup>13</sup> Western Digital Corp. 4.75% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.50% due 12/15/25 <sup>1,3</sup> Dell, Inc. 7.10% due 04/15/28 <sup>1</sup> Total Technology Utilities - 0.8% AmeriCas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>1</sup> Talen Energy Supply LLC 10.50% due 01/15/26 <sup>1,3</sup> 7.63% due 06/01/28 <sup>1,3</sup> Total Utilities  Diversified - 0.1% VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds			20,086,691
Amkor Technology, Inc. 6.63% due 09/15/27 <sup>13</sup> Seagate HDD Cayman 5.75% due 12/01/34 <sup>1</sup> Rackspace Hosting, Inc. 8.63% due 11/15/24 <sup>13</sup> Western Digital Corp. 4.75% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.50% due 12/15/25 <sup>1,3</sup> Dell, Inc. 7.10% due 04/15/28 <sup>1</sup> Total Technology Utilities - 0.8% AmeriCas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>1</sup> Talen Energy Supply LLC 10.50% due 01/15/26 <sup>1,3</sup> 7.63% due 06/01/28 <sup>1,3</sup> Total Utilities  Diversified - 0.1% VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds			,
6.63% due 09/15/27¹³ Seagate HDD Cayman 5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 11/15/24¹³ Western Digital Corp. 4.75% due 02/15/26¹ Everi Payments, Inc. 7.50% due 12/15/25¹³ Dell, Inc. 7.10% due 04/15/28¹  Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 01/15/26¹³ 7.63% due 06/01/28¹³ 7.63% due 06/01/28¹³ Total Utilities Diversified - 0.1% VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹³ Total Corporate Bonds			
5.75% due 12/01/34¹ Rackspace Hosting, Inc. 8.63% due 11/15/24¹³ Western Digital Corp. 4.75% due 02/15/26¹ Everi Payments, Inc. 7.50% due 12/15/25¹³ Dell, Inc. 7.10% due 04/15/28¹ Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹ Talen Energy Supply LLC 10.50% due 04/15/26¹³ 7.63% due 06/01/28¹³ Total Utilities Diversified - 0.1% VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹³ Total Corporate Bonds	4,671,000		5,148,913
Rackspace Hosting, Inc. 8.63% due 11/15/24 <sup>1,3</sup> Western Digital Corp. 4.75% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.50% due 12/15/25 <sup>1,3</sup> Dell, Inc. 7.10% due 04/15/28 <sup>1</sup> Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>1</sup> Talen Energy Supply LLC 10.50% due 01/15/26 <sup>1,3</sup> 7.63% due 06/01/28 <sup>1,3</sup> Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds			
8.63% due 11/15/24 <sup>1,3</sup> Western Digital Corp. 4.75% due 02/15/26 <sup>1</sup> Everi Payments, Inc. 7.50% due 12/15/25 <sup>1,3</sup> Dell, Inc. 7.10% due 04/15/28 <sup>1</sup> Total Technology Utilities - 0.8% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>1</sup> Talen Energy Supply LLC 10.50% due 01/15/26 <sup>1,3</sup> 7.63% due 06/01/28 <sup>1,3</sup> Total Utilities Diversified - 0.1% VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds	3,272,000		3,677,687
Western Digital Corp. 4.75% due 02/15/26¹  Everi Payments, Inc. 7.50% due 12/15/25¹.³  Dell, Inc. 7.10% due 04/15/28¹  Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹  Talen Energy Supply LLC 10.50% due 01/15/26¹.³ 7.63% due 06/01/28¹.³  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹.³  Total Corporate Bonds	•		
4.75% due 02/15/26¹  Everi Payments, Inc. 7.50% due 12/15/25¹³  Dell, Inc. 7.10% due 04/15/28¹  Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹  Talen Energy Supply LLC 10.50% due 01/15/26¹³ 7.63% due 06/01/28¹³  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹³  Total Corporate Bonds	2,683,000		2,806,418
4.75% due 02/15/26¹  Everi Payments, Inc. 7.50% due 12/15/25¹.³  Dell, Inc. 7.10% due 04/15/28¹  Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹  Talen Energy Supply LLC 10.50% due 01/15/26¹.³ 7.63% due 06/01/28¹.³  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹.³  Total Corporate Bonds			
Everi Payments, Inc. 7.50% due 12/15/25 <sup>1,3</sup> Dell, Inc. 7.10% due 04/15/28 <sup>1</sup> Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27 <sup>1</sup> Talen Energy Supply LLC 10.50% due 01/15/26 <sup>1,3</sup> 7.63% due 06/01/28 <sup>1,3</sup> Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds	2,519,000		2,739,715
Dell, Inc. 7.10% due 04/15/28¹  Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹  Talen Energy Supply LLC 10.50% due 01/15/26¹.³ 7.63% due 06/01/28¹.³  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹.³  Total Corporate Bonds			
7.10% due 04/15/28¹  Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹  Talen Energy Supply LLC 10.50% due 01/15/26¹.³ 7.63% due 06/01/28¹.³  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹.³  Total Corporate Bonds	2,530,000		2,463,322
Total Technology  Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27¹  Talen Energy Supply LLC 10.50% due 01/15/26¹.³ 7.63% due 06/01/28¹.³  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹.³  Total Corporate Bonds			
Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp.  5.75% due 05/20/27¹  Talen Energy Supply LLC  10.50% due 01/15/26¹.³  7.63% due 06/01/28¹.³  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹.³  Total Corporate Bonds	1,377,000		1,664,187
Utilities - 0.8%  AmeriGas Partners Limited Partnership / AmeriGas Finance Corp.  5.75% due 05/20/27¹  Talen Energy Supply LLC  10.50% due 01/15/26¹.³  7.63% due 06/01/28¹.³  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹.³  Total Corporate Bonds			18,500,242
AmeriGas Partners Limited Partnership / AmeriGas Finance Corp.  5.75% due 05/20/27¹  Talen Energy Supply LLC  10.50% due 01/15/26¹.³  7.63% due 06/01/28¹.³  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹.³  Total Corporate Bonds			, -
5.75% due 05/20/27¹  Talen Energy Supply LLC  10.50% due 01/15/26¹.³  7.63% due 06/01/28¹.³  Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24¹.³  Total Corporate Bonds			
Talen Energy Supply LLC  10.50% due 01/15/26 <sup>1,3</sup> 7.63% due 06/01/28 <sup>1,3</sup> Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds	2,230,000		2,448,328
10.50% due 01/15/26 <sup>1.3</sup> 7.63% due 06/01/28 <sup>1.3</sup> Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1.3</sup> Total Corporate Bonds	, 22,300		,,020
7.63% due 06/01/28 <sup>1,3</sup> Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds	2,143,000		1,666,836
Total Utilities  Diversified - 0.1%  VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds	333,000		348,610
Diversified - 0.1% VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds	.,		4,463,774
VistaJet Malta Finance plc / XO Management Holding, Inc. 10.50% due 06/01/24 <sup>1.3</sup> Total Corporate Bonds			7,700,774
10.50% due 06/01/24 <sup>1,3</sup> Total Corporate Bonds			
Total Corporate Bonds	692,000		624,603
•	092,000		024,003
(ᲡᲡᲡ ᲓᲮᲡᲨ,ᲡᲡ4,ᲨᲐᲡ)			70 447 574
CENIOD EL CATINO DATE INTEDECTOTO A COV			270,417,574
SENIOR FLOATING RATE INTERESTS <sup>††,5</sup> - 0.5%  Consumer, Cyclical - 0.5%			

Land Control of the C		
Intrawest Resorts Holdings, Inc.		
2.93% (1 Month USD LIBOR + 2.75%, Rate Floor: 0.00%) due 07/31/24	2,382,068	2,297,206
Total Senior Floating Rate Interests		
(Cost \$2,379,488)		2,297,206
Total Investments - 158.5%		
(Cost \$798,971,376)	\$	856,857,100
Other Assets & Liabilities, net - (58.5)%		(316,142,912)
Total Net Assets - 100.0%	\$	540,714,188

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Advent Convertible and Income Fund

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### **SCHEDULE OF INVESTMENTS (Unaudited)**

July 31, 2020

#### Forward Foreign Currency Exchange Contracts<sup>††</sup>

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at July 31, 2020	Unrealized Depreciation
Bank of New York Mellon	1,281,667	CAD	09/11/20	\$ 956,058	\$ 956,928	\$ (870)
Bank of New York Mellon	32,966,210	HKD	09/11/20	4,250,284	4,253,644	(3,360)
Bank of New York Mellon	430,197,800	JPY	09/11/20	4,013,310	4,070,925	(57,615)
Bank of New York Mellon	1,824,897	GBP	09/11/20	2,312,726	2,395,740	(83,014)
Bank of New York Mellon	5,612,513	CHF	09/11/20	5,982,285	6,177,128	(194,843)
Bank of New York Mellon	22,087,506	EUR	09/11/20	25,127,663	26,142,701	(1,015,038)
						\$ (1,354,740)

					Value at July 31,	Unrealized
Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	2020	Appreciation
Bank of New York Mellon	1,838,175	EUR	09/11/20	\$ 2,105,820	\$ 2,175,658	\$ 69,838
Bank of New York Mellon	775,000	CHF	09/11/20	827,626	852,965	25,339
Bank of New York Mellon	270,000	GBP	09/11/20	341,299	354,458	13,159
Bank of New York Mellon	38,000,000	JPY	09/11/20	354,156	359,591	5,435
						\$ 113,771

- ~ The face amount is denominated in U.S. dollars unless otherwise indicated.
- \* Non-income producing security.
- \*\* Represents shares.
- † Value determined based on Level 1 inputs See Note 3.
- †† Value determined based on Level 2 inputs See Note 3.
- 1 All or a portion of these securities have been physically segregated in connection with the borrowings and reverse repurchase agreements. As of July 31, 2020, the total value of securities segregated was \$690,218,172.
- 2 Rate indicated is the 7-day yield as of July 31, 2020.
- 3 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$380,101,205 (cost \$357,099,841), or 70.3% of total net assets.
- 4 Zero coupon rate security.
- 5 Variable rate security. Rate indicated is the rate effective at July 31, 2020. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

CAD — Canadian Dollar

CHF — Swiss Franc

EUR — Euro

GBP — British Pound

HKD — Hong Kong Dollar

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

LLC — Limited Liability Company

plc — Public Limited Company

REIT - Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

See Sector Classification in Other Information section.

The following table summarizes the inputs used to value the Fund's investments at July 31, 2020 (See Note 3 in the Notes to Schedule of Investments):

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Advent Convertible and Income Fund

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### SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

	Le	vel 1 Quoted	Level 2 Significant Observable	Level 3 Significant Unobservable	
Investments in Securities (Assets)		Prices	Inputs	Inputs	Total
Common Stocks	\$	52,026,060	\$ _	\$ _	\$ 52,026,060
Convertible Preferred Stocks		103,354,514	_	_	103,354,514
Exchange-Traded Funds		1,186,000	_	_	1,186,000
Money Market Fund		20,363,428	_	_	20,363,428
Convertible Bonds		_	407,212,318	_	407,212,318
Corporate Bonds		_	270,417,574	_	270,417,574
Senior Floating Rate Interests		_	2,297,206	_	2,297,206
Forward Foreign Currency Exchange Contracts*		_	113,771	_	113,771
Total Assets	\$	176,930,002	\$ 680,040,869	\$ _	\$ 856,970,871

	Lev	el 1 Quoted	Level 2 Significant Observable	Level 3 Significant Unobservable	
Investments in Securities (Liabilities)	Levi	Prices	Inputs	Inputs	Total
Forward Foreign Currency Exchange Contracts*	\$	_	\$ 1,354,740	\$ _	\$ 1,354,740

<sup>\*</sup> This derivative is reported as unrealized appreciation/depreciation at period end.

Please refer to the detailed portfolio for the breakdown of investment type by industry category.

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of the period end, reverse repurchase agreements of \$156,014,249 are categorized as Level 2 within the disclosure hierarchy — See Note 2.

The Fund did not hold any Level 3 securities during the period ended July 31, 2020.

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### NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

#### Note 1 - Organization and Significant Accounting Policies Organization

Advent Convertible and Income Fund (the "Fund"), was organized as a Delaware statutory trust on February 19, 2003. The Fund is registered as a diversified, closed-end management investment company under the Investment Company Act of 1940, as amended.

The Fund's investment objective is to provide total return through a combination of capital appreciation and current income. The Fund pursues its investment objective by investing at least 80% of its managed assets in a diversified portfolio of convertible securities and non-convertible income producing securities.

For information on the Fund's policy regarding valuation of investments and other significant accounting policies, please refer to the Fund's most recent semi-annual or annual shareholder report.

#### **Significant Accounting Policies**

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The Fund operates as an investment company and, accordingly, follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board ("FASB") Accounting Standards Codification Topic 946 Financial Services - Investment Companies.

The following significant accounting policies are in conformity with U.S. generally accepted accounting principles ("U.S. GAAP") and are consistently followed by the Fund. This requires management to make estimates and assumptions that affect the reported amount of assets and liabilities, contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from these estimates. All time references are based on Eastern Time.

#### (a) Valuation of Investments

The Board of Trustees of the Fund (the "Board") has adopted policies and procedures for the valuation of the Fund's investments (the "Valuation Procedures"). Pursuant to the Valuation Procedures, the Board has delegated to a valuation committee, consisting of representatives from investment management, fund administration, legal and compliance departments (the "Valuation Committee"), the day-to-day responsibility for implementing the Valuation Procedures, including, under most circumstances, the responsibility for determining the fair value of the Fund's securities and/or other assets.

Valuations of the Fund's securities and other assets are supplied primarily by pricing services appointed pursuant to the processes set forth in the Valuation Procedures. The Valuation Committee convenes monthly, or more frequently as needed, to review the valuation of all assets which have been fair valued for reasonableness. The Fund's officers, through the Valuation Committee and consistent with the monitoring and review responsibilities set forth in the Valuation Procedures, regularly review procedures used and valuations provided by the pricing services.

If the pricing service cannot or does not provide a valuation for a particular investment or such valuation is deemed unreliable, such investment is fair valued by the Valuation Committee.

Equity securities listed or traded on a recognized U.S. securities exchange or the National Association of Securities Dealers Automated Quotations ("NASDAQ") National Market System shall generally be valued on the basis of the last sale price on the primary U.S. exchange or market on which the security is listed or traded; provided, however, that securities listed on NASDAQ will be valued at the NASDAQ Official Closing Price, which may not necessarily represent the last sale price. If there is no sale on the valuation date, exchange-traded U.S. equity securities will be valued on the basis of the last bid price.

Open-end investment companies are valued at their net asset value per share as of the close of business, on the valuation date. Exchange-traded funds are valued at the last quoted sale price.

Generally, trading in foreign securities markets is substantially completed each day at various times prior to the close of the New York Stock Exchange ("NYSE"). The values of foreign securities are determined as of the close of such foreign markets or the close of the NYSE, if earlier. All investments quoted in foreign currencies are valued in U.S. dollars on the basis of the foreign currency exchange rates prevailing at the close of U.S. business at 4:00 p.m. Investments in foreign securities may involve risks not present in domestic investments. The Valuation Committee will determine the current value of such foreign securities by taking into consideration certain factors which may include those discussed above, as well as the following factors, among others: the value of the securities traded on other foreign markets, ADR trading, closed-end fund trading, foreign currency exchange activity, and the trading prices of financial products that are tied to foreign securities.

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### NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

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July 31, 2020

In addition, under the Valuation Procedures, the Valuation Committee is authorized to use prices and other information supplied by a third party pricing vendor in valuing foreign securities.

Debt securities are valued based on prices provided by pricing services or, if not available or if Advent Capital Management, LLC ("Advent" or the "Investment Adviser") considers that price to not represent fair value, by dealers using the mean of the closing bid and asked prices for such securities or, if such prices are not available, at prices for securities of comparable maturity, quality and type. If sufficient market activity is limited or does not exist, the pricing services or dealers may utilize proprietary valuation models which may, for example, consider market characteristics such as benchmark yield curves, option-adjusted spreads, credit spreads, estimated default rates, coupon rates, anticipated timing of principal repayments, underlying collateral, or other unique security features in order to estimate relevant cash flows, which are then discounted to calculate a security's fair value. Short-term debt securities with remaining maturities of 60 days or less at the time of valuation are valued at amortized cost, which approximates market value. Short-term debt securities which have a term-to-maturity greater than 60 days from the date of purchase are valued at their current market quotations until maturity or disposition. Convertible securities are valued in the same manner as debt securities. Repurchase agreements are valued at amortized cost, provided such amounts approximate market value.

Typically, loans are valued using information provided by an independent third party pricing service that uses broker quotes, among other inputs. If the pricing service cannot or does not provide a valuation for a particular loan, or such valuation is deemed unreliable, such investment is valued based on a quote from a broker-dealer or is fair valued by the Valuation Committee.

Exchange-traded options are valued at the mean of the bid and ask prices on the principal exchange on which they are traded. Over-the-counter ("OTC") options are valued using a price provided by a pricing service.

Forward foreign currency exchange contracts are valued by pricing services or, if not available or if Advent considers that price to not represent fair value, by dealers using the mid price. Futures contracts are valued using the settlement price established each day on the exchange on which they are traded.

Investments for which market quotations are not readily available are fair-valued as determined in good faith by Advent, subject to review and approval by the Valuation Committee, pursuant to methods established or ratified by the Board. Valuations in accordance with these methods are intended to reflect each security's (or asset's or liability's) "fair value". Each such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. Examples of such factors may include, but are not limited to market prices; sale prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics, or based on inputs such as anticipated cash flows or collateral, spread over U.S. Treasuries, and other information analysis.

#### Note 2 - Financial Instruments and Derivatives

As part of its investment strategy, the Fund utilizes a variety of derivative instruments. These investments involve, to varying degrees, elements of market risk. Valuation and accounting treatment of these instruments can be found under Significant Accounting Policies in Note 1 of these Notes to Schedule of Investments.

Derivatives are instruments whose values depend on, or are derived from, in whole or in part, the value of one or more other assets, such as securities, currencies, commodities or indices. Derivative instruments may be used to increase investment flexibility (including to maintain cash reserves while maintaining exposure to certain other assets), for risk management (hedging) purposes, to facilitate trading, to reduce transaction costs and to pursue higher investment returns. Derivative instruments may also be used to mitigate certain investment risks, such as foreign currency exchange rate risk, interest rate risk and credit risk. U.S. GAAP requires disclosures to enable investors to better understand how and why a Fund uses derivative instruments, how these derivative instruments are accounted for and their effects on the Fund's financial position and results of operations.

The Fund utilized derivatives for the following purposes:

Hedge – an investment made in order to reduce the risk of adverse price movements in a security, by taking an offsetting position to protect against broad market moves.

Income - the use of any instrument that distributes cash flows typically based upon some rate of interest.

#### **Options Purchased and Written**

A call option on a security gives the purchaser of the option the right to buy, and the writer of a call option the obligation to sell, the underlying security. The purchaser of a put option has the right to sell, and the writer of the put option the obligation to buy, the underlying security at any time during the option period. The risk associated with purchasing options is limited to the premium originally paid.

The risk in writing a call option is that a Fund may incur a loss if the market price of the underlying security increases and the option is exercised. The risk in writing a put option is that a Fund may incur a loss if the market price of the underlying security decreases and the option is exercised. In addition, there may be an imperfect correlation between the movement in prices of options and the underlying securities where a Fund may not be able to enter into a closing transaction because of an illiquid secondary market; or, for OTC options, a Fund may be at risk because of the counterparty's inability to perform.

Forward Foreign Currency Exchange Contracts

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### NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

A forward foreign currency exchange contract is an agreement between two parties to exchange two designated currencies at a specific time in the future. Certain types of contracts may be cash settled, in an amount equal to the change in exchange rates during the term of the contract. The contracts can be used to hedge or manage exposure to foreign currency risks with portfolio investments or to gain exposure to foreign currencies.

The market value of a forward foreign currency exchange contract changes with fluctuations in foreign currency exchange rates. Furthermore, the Fund may be exposed to risk if the counterparties cannot meet the contract terms or if the currency value changes unfavorably as compared to the U.S. dollar.

In conjunction with the use of derivative instruments, the Fund is required to maintain collateral in various forms. Depending on the financial instrument utilized and the broker involved, the Fund uses margin deposits at the broker, cash and/or securities segregated at the custodian bank, discount notes or repurchase agreements allocated to the Fund as collateral.

The Fund has established counterparty credit guidelines and enters into transactions only with financial institutions of investment grade or better. The Fund monitors the counterparty credit risk.

#### **Reverse Repurchase Agreements**

FGS

The Fund may enter into reverse repurchase agreements as part of its financial leverage strategy. Under a reverse repurchase agreement, the Fund temporarily transfers possession of a portfolio instrument to another party, such as a bank or broker-dealer, in return for cash. At the same time, the Fund agrees to repurchase the instrument at an agreed upon time and price, which reflects an interest payment. Such agreements have the economic effect of borrowings. The Fund may enter into such agreements when it is able to invest the cash acquired at a rate higher than the cost of the agreement, which would increase earned income. When the Fund enters into a reverse repurchase agreement, any fluctuations in the market value of either the instruments transferred to another party or the instruments in which the proceeds may be invested would affect the market value of the Fund's assets. As a result, such transactions may increase fluctuations in the market value of the Fund's assets.

#### Note 3 - Fair Value Measurement

In accordance with U.S. GAAP, fair value is defined as the price that the Fund would receive to sell an investment or pay to transfer a liability in an orderly transaction with an independent buyer in the principal market, or in the absence of a principal market, the most advantageous market for the investment or liability. U.S. GAAP establishes a three-tier fair value hierarchy based on the types of inputs used to value assets and liabilities and requires corresponding disclosure. The hierarchy and the corresponding inputs are summarized below:

Level 1 — quoted prices in active markets for identical assets or liabilities.

Level 2 — significant other observable inputs (for example quoted prices for securities that are similar based on characteristics such as interest rates, prepayment speeds, credit risk, etc.).

Level 3 — significant unobservable inputs based on the best information available under the circumstances, to the extent observable inputs are not available, which may include assumptions.

The types of inputs available depend on a variety of factors, such as the type of security and the characteristics of the markets in which it trades, if any. Fair valuation determinations that rely on fewer or no observable inputs require greater judgment. Accordingly, fair value determinations for Level 3 securities require the greatest amount of judgment.

Independent pricing services are used to value a majority of the Fund's investments. When values are not available from a pricing service, they will be determined using a variety of sources and techniques, including; market prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics or based on inputs such as anticipated cash flows or collateral, spread over U.S. Treasury securities, and other information and analysis.

The inputs or methodologies used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. The suitability of the techniques and sources employed to determine fair valuation are regularly monitored and subject to change.

Note 4 - Federal Income Tax Information

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### **NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)**

July 31, 2020

The Fund intends to continue to comply with the requirements of Subchapter M of the Internal Revenue Code of 1986, as amended, applicable to regulated investment companies. Accordingly, no provision for U.S. federal income taxes is required. In addition, by distributing substantially all of its ordinary income and long-term capital gains, if any, during each calendar year, the Fund avoids a 4% federal excise tax that is assessed on the amount of the under distribution.

At July 31, 2020, the cost of investments for U.S. federal income tax purposes, the aggregate gross unrealized appreciation for all investments for which there was an excess of value over tax cost, and the aggregate gross unrealized depreciation for all investments for which there was an excess of tax cost over value, were as follows:

			Net T	ax Unrealized Appreciation
 Tax Cost	Tax Unrealized Appreciation	Tax Unrealized Depreciation		(Depreciation)
\$ 802,875,831	\$ 67,073,890	\$ (14,333,590)	\$	52,740,300

#### Note 5 - COVID-19

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A new respiratory disease spreading from person-to-person and caused by a novel coronavirus was first identified in Wuhan, China in December 2019. The disease has been named coronavirus disease 2019 ("COVID-19") and has since spread world-wide. The rapid and uncontrolled spread of COVID-19 has significantly overwhelmed existing healthcare infrastructure in many locations and prompted governmental responses and economic shutdowns of unprecedented scale. It is anticipated that the COVID-19 pandemic may result in a significant and prolonged reduction in global economic activity, significant increases in unemployment and financial instability across most of the world, which will exacerbate existing vulnerabilities in local, state and global economies and cause vulnerabilities and acute stresses in areas that were not previously apparent or identifiable. The COVID-19 pandemic could materially disrupt the business of the Investment Adviser and service providers that perform certain critical functions for the Investment Adviser or the Fund, have a material adverse effect on the Investment Adviser's provision of services to the Fund, and may ultimately cause a partial or complete loss of capital attributable to one or more investments in the Fund.

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### **OTHER INFORMATION (Unaudited)**

July 31, 2020

#### **Sector Classification**

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Information in the "Schedule of Investments" is categorized by sectors using sector-level classifications defined by Bloomberg Industry Classification System, a widely recognized industry classification system provider. In the Fund's registration statement, the Fund has investment policies relating to concentration in specific industries. For purposes of these investment policies, the Fund usually classifies industries based on industry-level classifications used by widely recognized industry classification system providers such as Bloomberg Industry Classification System, Global Industry Classification Standards and Barclays Global Classification Scheme.