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### Guggenheim Credit Allocation Fund

# SCHEDULE OF INVESTMENTS (Unaudited)

	Shares	Valu
COMMON STOCKS <sup>†</sup> - 1.5% Utilities - 1.0%	10.157	
TexGen Power LLC <sup>*</sup>	46,457	\$1,579,53
Consumer, Non-cyclical - 0.4%	04.400	000 70
ND New Holdings, Inc. <sup>*/†</sup>	24,428	386,76
Chef Holdings, Inc. <sup>ttt</sup> Targus Group International Equity, Inc. <sup>ttt.1</sup>	3,007 32,060	250,57 66,78
Save-A-Lot <sup>*,+++</sup>	24,751	00,70
	24,751	704.40
otal Consumer, Non-cyclical	_	704,12
Energy - 0.1%	F7 700	04.07
andRidge Energy, Inc. <sup>12</sup>	57,766	91,27
egacy Reserves, Inc. <sup>*##</sup>	2,359	2,35
otal Energy		93,62
echnology - 0.0%		
Nik Technologies, Inc Class A <sup>*,†††</sup>	56	68,39
Nik Technologies, Inc Class B <sup>t</sup>	13,812	
otal Technology		68,39
ndustrial - 0.0%		
P Holdco LLC <sup>1,ttt,1</sup>	65,965	23,25
rsa Insulation BV <sup>*,ttt</sup>	135,131,158	8,00
ector Phoenix Holdings, LP <sup>1,111</sup>	65,965	5,5
otal Industrial		36,8
inancials - 0.0%		,•
parta Systems <sup>1,†††</sup>	1,922	
otal Common Stocks		
(Cost \$6,109,745)		2,482,5
REFERRED STOCKS <sup>tt</sup> - 0.7%		2,402,0
inancial - 0.7%		
marican Equity Investment Life Holding Co., 5.95%	46,000	1 000 90
	48,000	1,099,80
Total Preferred Stocks		4 000 0
(Cost \$1,150,000)		1,099,86
	Face	
	Face Amount <sup>∼</sup>	
CORPORATE BONDS <sup>††</sup> - 88.4%		
Consumer, Non-cyclical - 18.8%		
Consumer, Non-cyclical - 18.8% CeHE Distributors LLC / KeHE Finance Corp.	Amount <sup>-</sup>	4 250 0
consumer, Non-cyclical - 18.8% eHE Distributors LLC / KeHE Finance Corp. 8.63% due 10/15/26 <sup>3</sup>		4,350,0
consumer, Non-cyclical - 18.8% TeHE Distributors LLC / KeHE Finance Corp. 8.63% due 10/15/26 <sup>3</sup> reverages & More, Inc.	Amount* 4,000,000	
tonsumer, Non-cyclical - 18.8% eHE Distributors LLC / KeHE Finance Corp. 8.63% due 10/15/26 <sup>3</sup> everages & More, Inc. 11.50% due 06/15/22 <sup>2,4</sup>	Amount <sup>-</sup>	
Consumer, Non-cyclical - 18.8% TeHE Distributors LLC / KeHE Finance Corp. 8.63% due 10/15/26 <sup>3</sup> reverages & More, Inc. 11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.	Amount <sup>-</sup> 4,000,000 4,695,000	3,990,7
onsumer, Non-cyclical - 18.8% eHE Distributors LLC / KeHE Finance Corp. 8.63% due 10/15/26 <sup>3</sup> everages & More, Inc. 11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc. 5.63% due 08/15/26 <sup>2.3</sup>	Amount* 4,000,000	3,990,7
onsumer, Non-cyclical - 18.8% eHE Distributors LLC / KeHE Finance Corp. 8.63% due 10/15/26 <sup>3</sup> everages & More, Inc. 11.50% due 06/15/22 <sup>2,4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc. 5.63% due 08/15/26 <sup>2,3</sup> ector Group Ltd.	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000	3,990,7 3,465,0
consumer, Non-cyclical - 18.8%         eHE Distributors LLC / KeHE Finance Corp.         8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.         11.50% due 06/15/22 <sup>2,4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.         5.63% due 08/15/26 <sup>2,3</sup> ector Group Ltd.         6.13% due 02/01/25 <sup>2,3</sup>	Amount <sup>-</sup> 4,000,000 4,695,000	3,990,7 3,465,0
consumer, Non-cyclical - 18.8%         ieHE Distributors LLC / KeHE Finance Corp.         8.63% due 10/15/26 <sup>3</sup> ieverages & More, Inc.         11.50% due 06/15/22 <sup>24</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.         5.63% due 08/15/26 <sup>2.3</sup> rector Group Ltd.         6.13% due 02/01/25 <sup>2.3</sup> traft Heinz Foods Co.	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000	3,990,7 3,465,0 3,095,7
Stonsumer, Non-cyclical - 18.8%           IdeHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> veverages & More, Inc.           11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2.3</sup> vector Group Ltd.           6.13% due 02/01/25 <sup>2.3</sup> traft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000	3,990,7 3,465,0 3,095,7 1,910,1
Stonsumer, Non-cyclical - 18.8%           IdeHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> reverages & More, Inc.           11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2.3</sup> rector Group Ltd.           6.13% due 02/01/25 <sup>2.3</sup> traff Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3
Stonsumer, Non-cyclical - 18.8%           teHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> teverages & More, Inc.           11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2.3</sup> 'ector Group Ltd.           6.13% due 02/01/25 <sup>2.3</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3
Sonsumer, Non-cyclical - 18.8%         ieHE Distributors LLC / KeHE Finance Corp.         8.63% due 10/15/26 <sup>3</sup> ieverages & More, Inc.         11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.         5.63% due 08/15/26 <sup>2.3</sup> rector Group Ltd.         6.13% due 02/01/25 <sup>2.3</sup> riaft Heinz Foods Co.         5.00% due 06/01/46 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> rabre GLBL, Inc.	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8
Stonsumer, Non-cyclical - 18.8%           teHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> teverages & More, Inc.           11.50% due 06/15/22 <sup>2,4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2,3</sup> tector Group Ltd.           6.13% due 02/01/25 <sup>2,3</sup> traft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> tabre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7
Stonsumer, Non-cyclical - 18.8%           teHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> teverages & More, Inc.           11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2.3</sup> rector Group Ltd.           6.13% due 02/01/25 <sup>2.3</sup> rraft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> tabre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000	3,990,7 3,465,0 3,095,7 1,910,7 769,5 371,8 1,572,7
Stonsumer, Non-cyclical - 18.8%           teHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> teverages & More, Inc.           11.50% due 06/15/22 <sup>2,4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2,3</sup> fector Group Ltd.           6.13% due 02/01/25 <sup>2,3</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> tabre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> 9.25% due 04/15/25 <sup>3</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000 1,500,000 650,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1
Konsumer, Non-cyclical - 18.8%           eHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.           11.50% due 06/15/22 <sup>24</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>23</sup> ector Group Ltd.           6.13% due 02/01/25 <sup>2,3</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> abre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> 9.25% due 04/15/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 11/01/25 <sup>3</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1
onsumer, Non-cyclical - 18.8% eHE Distributors LLC / KeHE Finance Corp. 8.63% due 10/15/26 <sup>3</sup> everages & More, Inc. 11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc. 5.63% due 08/15/26 <sup>2.3</sup> ector Group Ltd. 6.13% due 02/01/25 <sup>2.3</sup> raft Heinz Foods Co. 5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> abre GLBL, Inc. 7.38% due 09/01/25 <sup>3</sup> 9.25% due 04/15/25 <sup>3</sup> athan's Famous, Inc. 6.63% due 11/01/25 <sup>3</sup> ar Pharmaceutical, Inc.	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000 1,500,000 650,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1 1,636,0
onsumer, Non-cyclical - 18.8%           eHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.           11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2.3</sup> ector Group Ltd.           6.13% due 02/01/25 <sup>2.3</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> abre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> 9.25% due 04/15/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 11/01/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 04/01/27 <sup>2.3</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000 1,500,000 650,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1 1,636,0
onsumer, Non-cyclical - 18.8%           eHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.           11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2.3</sup> ector Group Ltd.           6.13% due 02/01/25 <sup>2.3</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> abre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 11/01/25 <sup>3</sup> ar Pharmaceutical, Inc.           7.50% due 04/01/27 <sup>2.3</sup> arriage Services, Inc.	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000 1,500,000 650,000 1,600,000 1,340,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1 1,636,0 1,430,4
onsumer, Non-cyclical - 18.8%           eHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.           11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2.3</sup> ector Group Ltd.           6.13% due 02/01/25 <sup>2.3</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> abre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 11/01/25 <sup>3</sup> ar Pharmaceutical, Inc.           7.50% due 04/01/27 <sup>2.3</sup> arriage Services, Inc.           6.63% due 06/01/26 <sup>2.3</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000 1,500,000 650,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1 1,636,0 1,430,4
onsumer, Non-cyclical - 18.8%           eHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.           11.50% due 06/15/22 <sup>24</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>23</sup> ector Group Ltd.           6.13% due 02/01/25 <sup>2,3</sup> raft Heinz Foods Co.           5.00% due 06/01/46 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> abre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> 9.25% due 04/15/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 11/01/25 <sup>3</sup> ar Pharmaceutical, Inc.           7.50% due 04/01/27 <sup>2,3</sup> arriage Services, Inc.           6.63% due 06/01/26 <sup>2,3</sup> MN Healthcare, Inc.	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000 1,500,000 1,600,000 1,340,000 1,160,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1 1,636,0 1,430,4 1,226,7
onsumer, Non-cyclical - 18.8%           eHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.           11.50% due 06/15/22 <sup>2.4</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2.3</sup> ector Group Ltd.           6.13% due 02/01/25 <sup>2.3</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> abre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> 9.25% due 04/15/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 11/01/25 <sup>3</sup> ar Pharmaceutical, Inc.           7.50% due 04/01/27 <sup>2.3</sup> arriage Services, Inc.           6.63% due 06/01/26 <sup>2.3</sup> MN Healthcare, Inc.           4.63% due 10/01/27 <sup>2.3</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000 1,500,000 650,000 1,600,000 1,340,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1 1,636,0 1,430,4 1,226,7
onsumer, Non-cyclical - 18.8%           eHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.           11.50% due 06/15/22 <sup>24</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2,3</sup> ector Group Ltd.           6.13% due 02/01/25 <sup>2,3</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.38% due 06/01/42 <sup>3</sup> abre GLBL, Inc.           7.38% due 04/15/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 11/01/25 <sup>3</sup> ar Pharmaceutical, Inc.           7.50% due 04/01/27 <sup>2,3</sup> arriage Services, Inc.           6.63% due 10/01/27 <sup>2,3</sup> Ariage Services, Inc.           6.63% due 10/01/27 <sup>2,3</sup> S Foods, Inc.	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 1,500,000 1,500,000 1,600,000 1,340,000 1,125,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,6 1,572,7 723,1 1,636,0 1,430,4 1,226,7 1,174,5
onsumer, Non-cyclical - 18.8%eHE Distributors LLC / KeHE Finance Corp. $8.63\%$ due 10/15/26³everages & More, Inc.11.50% due 06/15/22²4AGE International S.A. / FAGE USA Dairy Industry, Inc. $5.63\%$ due 08/15/26²³ector Group Ltd. $6.13\%$ due 02/01/25²³raft Heinz Foods Co. $5.00\%$ due 06/01/46² $4.63\%$ due 10/01/39³abre GLBL, Inc. $7.38\%$ due 09/01/25³ $9.25\%$ due 04/15/25³athan's Famous, Inc. $6.63\%$ due 11/01/25³arriage Services, Inc. $6.63\%$ due 06/01/26²³MN Healthcare, Inc. $4.63\%$ due 06/01/26²³MN Healthcare, Inc. $4.63\%$ due 06/01/27²³S Foods, Inc. $6.63\%$ due 06/01/26²³MN Healthcare, Inc. $4.63\%$ due 06/01/27²³S Foods, Inc. $6.25\%$ due 04/15/25²³	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 350,000 1,500,000 1,600,000 1,340,000 1,160,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,6 1,572,7 723,1 1,636,0 1,430,4 1,226,7 1,174,5
onsumer, Non-cyclical - 18.8%           eHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.           11.50% due 06/15/22 <sup>24</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2.3</sup> ector Group Ltd.           6.13% due 02/01/25 <sup>2.3</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 00/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> abre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> 9.25% due 04/15/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 04/01/27 <sup>2.3</sup> arriage Services, Inc.           6.63% due 06/01/26 <sup>2.3</sup> MN Healthcare, Inc.           7.50% due 06/01/26 <sup>2.3</sup> MN Healthcare, Inc.           6.63% due 00/01/27 <sup>2.3</sup> S Foods, Inc.           6.25% due 04/15/25 <sup>2.3</sup> vanos Medical, Inc.	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 750,000 350,000 1,500,000 1,600,000 1,340,000 1,125,000 1,050,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1 1,636,0 1,430,4 1,226,7 1,174,9 1,110,3
onsumer, Non-cyclical - 18.8%           eHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.           11.50% due 06/15/22 <sup>24</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2.3</sup> ector Group Ltd.           6.13% due 02/01/25 <sup>2.3</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> abre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> 9.25% due 04/15/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 11/01/25 <sup>3</sup> ar Pharmaceutical, Inc.           7.50% due 06/01/27 <sup>2.3</sup> arriage Services, Inc.           6.63% due 06/01/27 <sup>2.3</sup> Stride Services, Inc.           6.63% due 00/01/27 <sup>2.3</sup> Stroods, Inc.           6.25% due 04/15/25 <sup>2.3</sup> vanos Medical, Inc.           6.25% due 04/15/25 <sup>2.3</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 1,500,000 1,500,000 1,600,000 1,340,000 1,125,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1 1,636,0 1,430,4 1,226,7 1,174,9 1,110,3
consumer, Non-cyclical - 18.8%           eHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.           11.50% due 06/15/22 <sup>24</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>23</sup> ector Group Ltd.           6.13% due 02/01/25 <sup>23</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> abre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> 9.25% due 04/15/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 11/01/25 <sup>3</sup> arriage Services, Inc.           6.63% due 00/01/26 <sup>2.3</sup> MN Healthcare, Inc.           4.63% due 10/01/27 <sup>2.3</sup> striage Services, Inc.           6.63% due 10/01/27 <sup>2.3</sup> S Foods, Inc.           6.25% due 04/15/25 <sup>2.3</sup> vanos Medical, Inc.           6.25% due 04/15/22 <sup>2.3</sup> vanos Medical, Inc.           6.25% due 04/15/22           otheby's	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,500,000 1,725,000 750,000 750,000 1,500,000 1,500,000 1,600,000 1,340,000 1,125,000 1,050,000 764,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1 1,636,0 1,430,4 1,226,7 1,174,9 1,110,3 765,9
consumer, Non-cyclical - 18.8%           ieHE Distributors LLC / KeHE Finance Corp.           8.63% due 10/15/26 <sup>3</sup> everages & More, Inc.           11.50% due 06/15/22 <sup>24</sup> AGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>2.3</sup> dector Group Ltd.           6.13% due 02/01/25 <sup>2.3</sup> raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> abre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> 9.25% due 04/15/25 <sup>3</sup> athan's Famous, Inc.           6.63% due 04/01/27 <sup>2.3</sup> carriage Services, Inc.           6.63% due 04/01/27 <sup>2.3</sup> carriage Services, Inc.           6.63% due 04/01/27 <sup>2.3</sup> VAID VIZ           VAID VIZ           4.63% due 0.0/01/27 <sup>2.3</sup> CASS due 0.0/01/27 <sup>2.3</sup>	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,050,000 1,725,000 750,000 750,000 350,000 1,500,000 1,600,000 1,340,000 1,125,000 1,050,000	3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1 1,636,0 1,430,4 1,226,7 1,174,9 1,110,3 765,9
Stonsumer, Non-cyclical - 18.8%           ieHE Distributors LLC / KeHE Finance Corp.           8.83% due 10/15/26 <sup>3</sup> ieverages & More, Inc.           11.50% due 06/15/22 <sup>24</sup> XAGE International S.A. / FAGE USA Dairy Industry, Inc.           5.63% due 08/15/26 <sup>23</sup> /ector Group Ltd.           6.13% due 02/01/25 <sup>23</sup> (raft Heinz Foods Co.           5.00% due 06/04/42 <sup>2</sup> 4.38% due 06/01/46 <sup>2</sup> 4.63% due 10/01/39 <sup>3</sup> iabre GLBL, Inc.           7.38% due 09/01/25 <sup>3</sup> 9.25% due 04/15/25 <sup>3</sup> lathan's Famous, Inc.           6.63% due 11/01/25 <sup>3</sup> 'arr Pharmaceutical, Inc.           7.50% due 06/01/26 <sup>2.3</sup> MIN Healthcare, Inc.           6.63% due 10/01/27 <sup>2.3</sup> 'arriage Services, Inc.           6.63% due 10/01/27 <sup>2.3</sup> Stoods, Inc.           6.25% due 04/15/25 <sup>2.3</sup> vanos Medical, Inc.           6.25% due 04/15/25 <sup>2.3</sup> vanos Medical, Inc.           6.25% due 04/15/25 <sup>2.3</sup> vanos Medical, Inc.           6.25% due 04/15/22	Amount <sup>-</sup> 4,000,000 4,695,000 3,500,000 3,500,000 1,725,000 750,000 750,000 1,500,000 1,500,000 1,600,000 1,340,000 1,125,000 1,050,000 764,000	4,350,0 3,990,7 3,465,0 3,095,7 1,910,1 769,3 371,8 1,572,7 723,1 1,636,0 1,430,4 1,226,7 1,174,9 1,110,3 765,9 739,5 713,3

Midas Intermediate Holdco II LLC / Midas Intermediate Holdco II Finance, Inc.

Midas Intermediate Holdco II LLC / Midas Intermediate Holdco II Finance, Inc.		
7.88% due 10/01/22 <sup>2.3</sup>	791,000	641,082
Endo Dac / Endo Finance LLC / Endo Finco, Inc.		
9.50% due 07/31/27 <sup>2.3</sup>	181,000	195,932
6.00% due 06/30/28 <sup>2.3</sup>	228,000	176,700
Nielsen Finance LLC / Nielsen Finance Co.		
5.00% due 04/15/22 <sup>3</sup>	125,000	125,119
Total Consumer, Non-cyclical		30,184,770
Financial - 15.2%		
Hunt Companies, Inc.		
6.25% due 02/15/26 <sup>2.3</sup>	3,725,000	3,573,281
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
6.25% due 06/03/26 <sup>2.3</sup>	2,000,000	2,020,000
7.25% due 08/15/24 <sup>2.3</sup>	1,555,000	1,508,350
AmWINS Group, Inc.		
7.75% due 07/01/26 <sup>2.3</sup>	3,250,000	3,501,875
Barclays plc		
7.75% <sup>25,6</sup>	3,000,000	3,177,418
NFP Corp.		
6.88% due 08/15/28 <sup>2.3</sup>	2,500,000	2,614,000
Iron Mountain, Inc.		
5.63% due 07/15/32 <sup>2.3</sup>	1,500,000	1,612,500
4.50% due 02/15/31 <sup>3</sup>	375,000	384,889
OneMain Finance Corp.		
7.13% due 03/15/26 <sup>2</sup>	1,100,000	1,262,244
8.88% due 06/01/25 <sup>2</sup>	350,000	394,625
6.63% due 01/15/28	200,000	228,302
Quicken Loans LLC		
5.75% due 05/01/25 <sup>3</sup>	900,000	925,875
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 <sup>3</sup>	850,000	897,936
Prosight Global Inc.		
7.50% due 11/26/20 <sup>ttt.2</sup>	650,000	656,734
LPL Holdings, Inc.		
4.63% due 11/15/27 <sup>2,3</sup>	400,000	416,000
5.75% due 09/15/25 <sup>3</sup>	200,000	208,000

## Guggenheim Credit Allocation Fund SCHEDULE OF INVESTMENTS (Unaudited)

Financial         55000         5570.055           Hammendinud         55000         5570.055           TAD Remarkation Luk         60000         6253.000           TAD Financial         60000         6253.000           TAD Financial         700000         70.058.000         70.058.000           TAD Financial         1.100.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.058.000         70.050.00	CORPORATE BONDS <sup>††</sup> - 88.4% (continued)	Face Amount <sup>~</sup>	Value
HUB Instantional Lid.         5600.00         \$5700.524           Assurant, Inc.         5000.00         \$200.500.00         \$200.500.00           Assurant, Inc.         200.500.00         \$200.500			
2.00%.du 0.001/28 <sup>13</sup> 550.000         557.022           7.00% du 0.227.48 <sup>44</sup> 400.00         243.020           2.23%.du 0.257.248 <sup>45</sup> 2.900.00         2.058.026           Industrial - 13.5%         1.900.00         2.058.026           2.25%.du 0.251.528 <sup>25</sup> 2.700.000         2.755.766           2.25%.du 0.251.528 <sup>25</sup> 2.700.000         2.755.766           3.00% du 0.251.528 <sup>25</sup> 2.269.000         2.735.766           3.00% du 0.251.528 <sup>25</sup> 2.269.000         2.735.766           3.00% du 0.250.228         1.150.000         1.175.011           3.00% du 0.250.228         1.150.000         1.175.011           3.00% du 0.150.228         1.150.000         1.124.342           3.00% du 0.150.228         1.000.000         1.029.000           3.00% du 0.150.228 <t< td=""><td></td><td></td><td></td></t<>			
Assurant, Inc.         428.027           Total Financial         428.027           Total Financial         428.027           New Enterprise Store & Line Company, Inc.         5.89           Science Store & Company, Inc.         243.007           Science Store & Company, Inc.         2,000.000           Great Lines Drodge & Dock Cop.         2,760.000           Great Lines Drodge & Dock Cop.         2,760.000           Classer Brodge & Dock Cop.         2,760.000           Science Strip Cooks, Inc.         2,244.000           Classer Brodge & Dock Cop.         1,800.000           Millian Gock Cop.         1,800.000           Science Strip Cooks         1,800.000           Millian Gock Cop.         1,800.000           Science Strip Cooks         1,800.000           Science Strip Cooks         1,900.000           Science Strip Cooks         1,900.000           Millian Gock Cooks         1,900.000           Science Strip Cooks		550.000	\$570.625
Total Financial Industrial - 13%         24380.97           New Entraptise Stone & Line Company, Inc.         24380.97           2.5% due 071528°         1,900.000         2.058.ase           6.25% due 071528°         1,900.000         2.058.ase           6.25% due 071528°         2,700.000         2.758.dee           8.00% due 061622         2,700.000         2.768.dee           9.00% due 061622         2,200.000         2.239.026           9.00% due 061622         2,249.000         2.399.026           9.00% due 061622         1,500.000         1,936.768           9.00% due 0617223°         1,500.000         1,936.768           9.00% due 061723°         1,500.000         1,705.011           8.00% due 061723°         1,500.000         1,029.000           9.00% due 061724°         1,500.000         1,029.000           9.00% due 061724°         1,050.000         1,029.000           9.00% due 061724°         1,000.000         1,029.000           9.00% due 061724°         1,000.000         1,029.000           9.00% due 061724°         1,000.000         1,029.000           9.00% due 017522°         1,000.000         1,029.000           9.00% due 017522°         0,0000         1,029.000		,	+,
Industrial:         13.5%           8.75% due 07/15/28 <sup>10</sup> 1,500.000         2,058.366           8.75% due 07/15/28 <sup>10</sup> 1,500.000         2,058.366           6.25% due 07/15/28 <sup>10</sup> 2,700.000         2,735.766           0.25% due 07/15/28 <sup>10</sup> 2,750.000         2,735.766           0.25% due 07/15/28 <sup>10</sup> 2,850.000         2,485.597           0.25% due 12/15/28 <sup>10</sup> 2,250.000         2,239.302           7.39% due 12/15/28 <sup>10</sup> 2,850.000         1,986.783           9.05% due 12/15/28 <sup>10</sup> 1,850.000         1,986.783           9.05% due 12/15/28 <sup>10</sup> 1,980.783         1,980.783           9.05% due 01/15/28 <sup>10</sup> 1,980.783         1,980.793           9.05% due 01/15/28 <sup>10</sup> 1,980.793         1,980.793           9.05% due 01/15/28 <sup>10</sup> 700.000         7,88.786           Mauser Facabaging Solutions Holdin	7.00% due 03/27/48 <sup>2,6</sup>	400,000	428,320
Industrial:         13.5%           8.75% due 07/15/28 <sup>10</sup> 1,500.000         2,058.366           8.75% due 07/15/28 <sup>10</sup> 1,500.000         2,058.366           6.25% due 07/15/28 <sup>10</sup> 2,700.000         2,735.766           0.25% due 07/15/28 <sup>10</sup> 2,750.000         2,735.766           0.25% due 07/15/28 <sup>10</sup> 2,850.000         2,485.597           0.25% due 12/15/28 <sup>10</sup> 2,250.000         2,239.302           7.39% due 12/15/28 <sup>10</sup> 2,850.000         1,986.783           9.05% due 12/15/28 <sup>10</sup> 1,850.000         1,986.783           9.05% due 12/15/28 <sup>10</sup> 1,980.783         1,980.783           9.05% due 01/15/28 <sup>10</sup> 1,980.783         1,980.793           9.05% due 01/15/28 <sup>10</sup> 1,980.793         1,980.793           9.05% due 01/15/28 <sup>10</sup> 700.000         7,88.786           Mauser Facabaging Solutions Holdin	Total Financial		24,380,974
9.75%.due 07/15/28 <sup>1</sup> 1,90,000         2,068,268           6.25%.due 07/15/28 <sup>1</sup> 1,175,000         1,171,804           Grad Lake Dredge & Deck Corp.         2,700,000         2,765,766           Cleaver Brocks, Inc.         2,503,000         2,465,557           Dr.75%.due 0201722 <sup>1</sup> 2,204,000         2,339,262           Power Team Services LLC         2,204,000         2,339,262           Power Team Services LLC         1,050,000         1,775,011           Power Team Services LLC         1,050,000         1,756,011           Standar Industries, Inc.         1,050,000         1,726,011           4,00%, due 0301728 <sup>1</sup> 1,000,000         1,082,773           Standar Industries, Inc.         1,000,000         1,082,773           3,056, due 017,153, <sup>134</sup> 1,000,000         1,022,000           ELD.WEN, Inc.         0,000,000         1,825,000         1,825,000           Standar Industries, Inc.         1,000,000         1,825,000         1,825,000           Standar Industries, Inc.         1,000,000         1,825,000         1,825,000           Standar Industries, Inc.         1,000,000         7,84,66         1,850,000         2,965,000           Standar Industries, Inc.         1,000,000         7,84,66	Industrial - 13.5%		
2.25%         11.125.000         11.71.133           Gener Likes Derige & Dock Corp.         2,700.000         2,758,766           8.00% due 05/15/22'         2,700.000         2,758,766           Cleaver-Brooks, Inc.         2         2,309,202           7.88% due 05/15/22'         2,900.00         2,339,202           Overfams Storing Media Canada Inc.         1         1         1,900,000         1,905,701           8.03% due 12/02/25'         1,800,000         1,905,701         1,900,700         1,905,701           8.03% due 12/02/25'         1,800,000         1,705,501         1,900,000         1,024,702           8.03% due 12/02/25'         1,900,000         1,024,702         1,000,000         1,024,702           8.03% due 10/15/31' <sup>13</sup> 1,100,000         1,024,702         1,020,000         1,029,000           8.03% due 0/15/32' <sup>14</sup> 1,900,000         1,029,000 <t< td=""><td>New Enterprise Stone &amp; Lime Company, Inc.</td><td></td><td></td></t<>	New Enterprise Stone & Lime Company, Inc.		
Great Lakes Dredge & Dock Corp.         2,705,700         2,705,765           Cleaver Foroks, Inc.         2,705,700         2,405,755           7,885, due 0,001723 <sup>11</sup> 2,205,700         2,405,755           Granding Media Inc. / MC Grinding Media Canada Inc.         2,205,700         2,339,926           7,895, due 0,201723 <sup>21</sup> 2,205,000         1,936,701           Row Law 20,001,225         1,825,000         1,936,701           Row Law 20,001,225         1,500,000         1,705,011           Row Law 20,001,225         1,500,000         1,124,303           Row Law 20,001,225         1,150,000         1,124,303           Row Law 20,001,225         1,000,000         1,022,772           Row Law 20,001,225         1,000,000         1,023,000           Row 20,001,225         1,000,000         1,023,000           Row 20,001,225         1,000,000         1,023,000           Row 20,001,225         1,000,000         1,023,000           Row 20,001,225<	9.75% due 07/15/28 <sup>3</sup>	1,900,000	2,058,365
8.00%.ub 05/15/22 <sup>1</sup> 2,700,000         2,785,786           7.85%.ub 05/12/3 <sup>1</sup> 2,653,000         2,485,657           6.00%.ub 05/12/3 <sup>1</sup> 2,294,000         2,399,926           7.05%.ub 05/12/3 <sup>1</sup> 1,800,000         1,936,701           8.00%.ub 12/04/25 <sup>1</sup> 1,800,000         1,705,011           8.00%.ub 12/04/25 <sup>1</sup> 1,800,000         1,705,011           8.00%.ub 12/04/25 <sup>1</sup> 1,800,000         1,705,011           8.00%.ub 12/04/25 <sup>1</sup> 1,800,000         1,027,076           8.00%.ub 12/04/25 <sup>1</sup> 1,100,000         1,027,774           8.00%.ub 17/05/21 <sup>2</sup> 1,000,000         1,029,774           8.00%.ub 05/15/21 <sup>3</sup> 1,000,000         1,029,774           10.00%.ub 05/15/21 <sup>3</sup> 1,000,000         1,029,774           10.00%.ub 05/15/21 <sup>3</sup> 1,000,000         1,029,000           2.00%.ub 05/15/21 <sup>3</sup> 1,000,000         1,029,000           2.00%.ub 05/15/21 <sup>3</sup> 1,000,000         1,029,000           2.00%.ub 05/15/21 <sup>3</sup> 300,000         343,444           7.00%.ub 05/15/21 <sup>3</sup> 300,000         343,444           7.010%.ub 05/15/21 <sup>3</sup> 300,000         343,444           7.010%.ub 05/15/21 <sup>3</sup> <t< td=""><td></td><td>1,125,000</td><td>1,171,834</td></t<>		1,125,000	1,171,834
Clasure Fronks, Inc. 7.88% do 02172 <sup>3-1</sup> 9.88% do 02172 <sup>3-1</sup> 9.09% do 12172 <sup>3-1</sup> 9.09% do 12172 <sup>3-1</sup> 9.09% do 12172 <sup>3-1</sup> 9.09% do 12172 <sup>3-1</sup> 9.09% do 02172 <sup>3-1</sup> 9.09% do 02172 <sup>3-1</sup> 9.09% do 02172 <sup>3-1</sup> 9.09% do 02172 <sup>3-1</sup> 9.00% do	<b>3</b>		
7.89%. due (32/17/3 <sup>-1</sup> 2.655,000         2.495,657           Grinding Media Inc. /MC Grinding Media Canada Inc.         2,294,000         2,339,962           7.39%. due 12/57/2 <sup>-1</sup> 2,294,000         1,305,781           9.03%. due 12/04/2 <sup>51</sup> 1,805,000         1,905,781           9.03%. due 12/04/2 <sup>51</sup> 1,500,000         1,705,011           5.80%. due 03/12 <sup>81,731</sup> 1,100,000         1,124,343           Shardar Industries, Inc.         3,33% due 01/1521         1,000,000         1,029,000           8.38%. due 01/1521         1,000,000         1,029,000         1,029,000           8.38%. due 01/1521         1,000,000         1,029,000         783,750           8.38%. due 01/1521         1,000,000         783,750         783,750           8.38%. due 01/1521         700,000         728,463         700,000         728,463           9.03%. due 01/1521         320%         340,463         720,000         728,463           TensDignu, Inc.         328%. due 01/1521         320,000         343,444           Princes Julians International Airport Operating Company N.V.         526%. due 01/1529 <sup>-1</sup> 326,000         2,456,000         1,400,000           14.38%. due 12/1527 <sup>27,12</sup> 300,507         270,422         1,400,000		2,700,000	2,795,769
Grinding Modai Inc. / MC Grinding Modia Canada Inc.         229400         2.399.200         1.399.239         1.305.000         1.705.011         1.705.011         1.105.000         1.124.343         3.009.200         1.029.000 <td>,</td> <td>2 552 000</td> <td>0 40E EEZ</td>	,	2 552 000	0 40E EEZ
7.38% due 12/15/23*3       2.234.000       2.339.362         9.03% due 12/04/25*3       1.825.000       1.936.741         9.03% due 12/04/25*3       1.500.000       1.705.011         6.88% due 0501/25*3       1.500.000       1.705.011         3.03% due 12/04/25*3       1.100.000       1.936.741         3.03% due 0501/25*3       1.100.000       1.092.773         3.03% due 01/15/3*3       1.000.000       1.092.773         1.018 due 01/15/3*3       1.000.000       1.092.773         1.018 due 01/15/3*3       1.000.000       1.092.000         1.025 due 01/15/24       0.000.000       898.880         Masser Packaging Solutions Holding Co.       8.00.000       898.880         6.39% due 01/15/29*3       700.000       728.485         TransDigm, Inc.       4.000.000       435.000         Summit Materials LLC / Summit Materials Finance Cop.       325.000       340.446         Summit Materials LLC / Summit Materials Finance Cop.       325.000       340.446         Summit Materials LLC / Summit Materials Finance Cop.       325.000       340.446         Summit Materials LLC / Summit Materials Finance Cop.       325.000       340.446         Summit Materials LLC / Summit Materials Finance Cop.       325.000       325.000       340.446 </td <td></td> <td>2,553,000</td> <td>2,495,557</td>		2,553,000	2,495,557
PowerTaem Services LLC 10000000000000000000000000000000000		2 294 000	2 330 026
9.03% due 1204/29 <sup>1</sup> 1,825,000       1,936,781         6.88% due 0501/29 <sup>1</sup> 1,500,000       1,705,011         9.03% due 0501/29 <sup>1</sup> 1,150,000       1,124,343         3.03% due 01/15/31 <sup>21</sup> 1,100,000       1,092,773         111man Group, Inc.       1,050,000       1,050,000         6.38% due 01/15/21 <sup>21</sup> 1,050,000       1,082,773         111man Group, Inc.       800,000       883,860         6.25% due 05/15/29 <sup>3</sup> 800,000       883,860         Muser Packaging Solutions Holding Co.       800,000       883,860         8.50% due 04/15/24 <sup>3</sup> 700,000       783,756         Anstel Industris, Inc.       700,000       728,460         8.00% due 12/15/27 <sup>13</sup> 700,000       728,460         7.00% due 12/15/27 <sup>13</sup> 325,000       334,444         9.00% due 12/15/27 <sup>13</sup> 300,507       727,420         7.00% due 12/15/27 <sup>13</sup> 100,000       104,449         7.00% due 12/15/27 <sup>13</sup> 100,000       104,449         7.00% due 05/15/29 <sup>1</sup> <t< td=""><td></td><td>2,237,000</td><td>2,000,020</td></t<>		2,237,000	2,000,020
Houmel Aerospace, Inc.         1.769,010           Slams due 0501725 <sup>1</sup> 1.769,010           Slams due 0501725 <sup>1</sup> 1.150,000         1.124,343           Sland and Industries, Inc.         1.100,000         1.062,773           Jams due 071562 <sup>13</sup> 1.050,000         1.062,703           Hilms Group, Inc.         800,000         888,860         800,000         888,860           Salws due 071562 <sup>13</sup> 1.050,000         1.029,000         783,760           Salws due 071562 <sup>13</sup> 0.0000         888,860         800,000         888,860           Ags% due 071562 <sup>13</sup> 700,000         778,460         700,000         778,460           Ags% due 071572 <sup>13</sup> 700,000         728,465         700,000         728,465         700,000         728,465           Ags% due 071572 <sup>13</sup> 700,000         728,465         700,000         728,465         700,000         728,465         700,000         728,465         700,000         728,465         700,000         728,465         700,200         720,420         704,400         700,400         700,420         700,420         700,420         700,420         700,420         700,420         700,420         700,420         700,420         700,420         700,420		1.825.000	1.936.781
Signature Aviation US Holdings, Inc.         1,150,000         1,142,434           Standard Industries, Inc.         1,100,000         1,022,773           Hillman Group, Inc.         0,650,000         1,029,000           S38% due 06/15/22 <sup>51</sup> 0,600,000         888,867           S25% due 06/15/22 <sup>51</sup> 800,000         888,867           S25% due 06/15/22 <sup>51</sup> 800,000         788,867           S07% due 04/15/24 <sup>51</sup> 700,000         788,767           A63% due 05/15/25 <sup>51</sup> 700,000         788,867           A63% due 05/15/25 <sup>51</sup> 700,000         435,000           Summi Materials LL / Summi Materials Finance Corp.         325,000         340,463           Sc5% due 1/15/27 <sup>21</sup> 300,507         270,420           Princes Juliana International Airport Operating Company N.V.         5,698,612/127 <sup>21</sup> 300,507           Sc7% due 07/15/27 <sup>31</sup> 100,000         104,494         21,657,757           Constunct, Cyclical - 127%         29,697,		.,,	.,,
4.0% due 0301/28 <sup>1,1</sup> 1,150,000         1,124,343           3.38% due 01/15(31 <sup>1,2</sup> )         1,100,000         1,092,773           Hilman Group, Inc.         1,050,000         1,029,000           6.38% due 07/15(2 <sup>2</sup> )         1,050,000         1,029,000           8.25% due 05/15(2 <sup>5,1</sup> )         800,000         658,880           Mauer Packaging Solutions Holding Co.         750,000         7783,750           8.50% due 04/15(24)         700,000         728,465           1.65% due 05/15(30 <sup>2,13</sup> )         700,000         728,465           1.65% due 12/15(27 <sup>2,13</sup> )         400,000         435,000           3.00% due 12/15(27 <sup>2,13</sup> )         325,000         343,444           Princess Juliana International Airport Operating Company N.V.         325,000         343,444           S.75% due 073/127 <sup>1</sup> 300,507         270,420           Total Industrial         100,000         104,494           Consumer, Operating Company N.V.         325,000         2,957,376           5.05% due 12/15/27 <sup>13</sup> 100,000         104,494           Total Industrial         100,000         104,494           Consumer, Operating Company N.V.         2,950,000         2,957,376           Barso due 071/27 <sup>10</sup> 100,000         1,663,750 </td <td>6.88% due 05/01/25<sup>2</sup></td> <td>1,500,000</td> <td>1,705,011</td>	6.88% due 05/01/25 <sup>2</sup>	1,500,000	1,705,011
Slandard Industries, Inc.         1,100,000         1,092,773           J3895 due 0/15/321 <sup>23</sup> 1,060,000         1,029,000           B4896 due 0/15/32 <sup>25</sup> 800,000         8688,860           Mauer Packaging Solutions Holding Co.         783,750         783,750           B.30% due 0/15/22 <sup>31</sup> 750,000         783,750           Atter Packaging Solutions Holding Co.         783,750         783,750           B.30% due 0/15/30 <sup>23</sup> 700,000         728,466           Tansbig mi, Inc.         800% due 12/15/2 <sup>25<sup>3</sup></sup> 400,000         435,000           Monte Industrial LC / Summit Materials Finance Corp.         783,750         783,750           S.25% due 0/15/30 <sup>24</sup> 325,000         343,444           Princess Julians International Airport Operating Company N.V.         5.00% due 12/15/2 <sup>742</sup> 700,000         144,494           Total Industrial         1200/2 <sup>1112,4</sup> 300,507         270,420         21,005,179         21,005,179           Consumer, Cyclical - 12.7%         100,000         1,144,94         1,100,000         1,144,94         1,100,000         1,144,94         1,100,000         1,165,3765         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,	Signature Aviation US Holdings, Inc.		
3.38% due 01/15/31 <sup>23</sup> 1,00,000       1,092,773         B.38% due 07/15/22 <sup>3</sup> 1,050,000       1,029,000         B.25% due 05/15/25 <sup>3</sup> 800,000       858,880         Mauser Packaging Solutions Holding Co.       750,000       773,000         5.05% due 04/15/24 <sup>3</sup> 750,000       773,750         A63% due 05/15/25 <sup>3</sup> 700,000       728,465         A63% due 05/15/26 <sup>34</sup> 700,000       728,465         S.05% due 04/15/24 <sup>30</sup> 400,000       435,000         Summit Materials LLC / Summit Materials Finance Corp.       325,000       340,463         A.38% due 12/15/27 <sup>34</sup> 300,507       270,420         Princess Juliana International Airport Operating Company N.V.       300,507       270,420         A.38% due 07/31/27 <sup>11</sup> 100,000       104,434         Consumer, Cyclical - 12.7%       21,605,732       21,605,732         B.0% due 05/15/23 <sup>11</sup> 2,950,000       2,957,375         B.3% due 06/15/23 <sup>11</sup> 1,500,000       1,653,750         Charing Explore       1,900,000       1,533,097         B.3% due 06/15/23 <sup>11</sup> 1,000,000       1,533,097         Charing Explore       1,900,000       1,533,097         B.3% due 06/15/25 <sup>11</sup> 1,000,000 <td< td=""><td>4.00% due 03/01/28<sup>2.3</sup></td><td>1,150,000</td><td>1,124,343</td></td<>	4.00% due 03/01/28 <sup>2.3</sup>	1,150,000	1,124,343
Hillman Group, Inc.         1.050,000         1.029,000           6.38% due 05/15/25°         800,000         658,880           Muser Packaging Solutions Holding Co.         750,000         783,750           8.50% due 05/15/25°         750,000         783,750           Ansted Industries, Inc.         700,000         728,468           TansDigm, Inc.         700,000         728,468           B.05% due 05/15/25° <sup>13</sup> 400,000         435,000           Syste due 01/15/25° <sup>13</sup> 325,000         334,344           Princess Julian International Airport Operating Company N.V.         550% due 12/15/27° <sup>13</sup> 300,507           5.69% due 12/15/27° <sup>13</sup> 100,000         104,494           Total Industrial         100,000         104,494           Consumer, Cyclical - 12.7%         100,000         104,494           EDC Tank Terminals Holding Netherlands BV         883% due 05/15/23° <sup>13</sup> 2,950,000         2,957,375           Boyd Gaming Corp.         5,83% due 06/15/23° <sup>13</sup> 1,400,000         1,683,760           Charlos Global, LP         6,83% due 06/15/23° <sup>13</sup> 1,400,000         1,683,760           Solos Global, LP         6,75% due 07/15/25° <sup>13</sup> 1,400,000         1,533,097           Z136 due 06/15/27 <sup>13</sup>			
6.38% due [27/15/22]         1,050,000         1,029,000           6.25% due 06/15/25]         800,000         858,880           Mauser Packaging Solutions Holding Co.         750,000         783,750           Active due 4/15/24]         750,000         783,750           Active due 4/15/24]         700,000         728,460           Active due 4/15/24]         700,000         728,460           Active due 12/15/25 <sup>2,3</sup> 400,000         435,000           Summit Materials LC, / Summit Materials Finance Corp.         325,000         340,463           S.25% due 01/15/29?         325,000         343,434           Princess Juliana International Airport Operating Company N.V.         300,507         270,420           S.69% due 12/10/27 <sup>11,34</sup> 100,000         104,494           Princess Juliana International Airport Operating Company N.V.         300,507         270,420           S.69% due 12/16/27 <sup>2,13</sup> 100,000         104,494           Consumer, Cyclical - 12.7%         21,605,173         21,605,173           Consumer, Cyclical - 12.7%         2,950,000         2,957,375           Boyd Gaming Corp.         1,000,000         1,653,500           S.63% due 06/15/23 <sup>14</sup> 1,000,000         1,653,500           S.63% due 06/01/25 <sup>14</sup>		1,100,000	1,092,773
JELD-WEN, Inc. 5.25% due 05/15/25 <sup>3</sup> 00,000 783,750 3.50% due 04/15/24 <sup>4</sup> Ansted Industries, Inc. 8.00% due 12/15/25 <sup>23</sup> 3.00,000 728,466 TransDigm, Inc. 8.00% due 12/15/25 <sup>23</sup> 3.00,000 340,600 EnerSys 4.39% due 01/15/29 <sup>1</sup> 32,000 340,463 EnerSys 3.39% due 01/15/29 <sup>1</sup> 32,000 340,463 EnerSys 3.39% due 01/15/29 <sup>1</sup> 30,000 10,000 10,494 Princess Juliana International Airport Operating Company N.V. 5.50% due 12/15/27 <sup>2,3</sup> 30,000 270,420 Harsco Corp. 5.55% due 07/31/27 <sup>1</sup> 100,000 10,494 <b>Total Industrial</b> <b>Consumer, Cyclical - 12.7%</b> <b>EDC Tank Terminals Holding Netherlands BV</b> 6.88% due 06/15/28 <sup>3</sup> 8.63% due 06/15/28 <sup>3</sup> 1.00,000 1,63,757 8.63% due 06/15/28 <sup>3</sup> 1.00,000 1,63,757 Belta Air Lines, Inc. 7.00% due 05/15/2 <sup>8/3</sup> 1.00,000 1,63,757 Belta Air Lines, Inc. 7.00% due 05/15/2 <sup>8/3</sup> 1.00,000 1,178,617 Charles (Industrial 7.00% due 05/15/2 <sup>8/3</sup> 1.00,000 1,178,617 Charles (Industrial 7.00% due 05/15/2 <sup>8/3</sup> 1.00,000 1,178,617 Charles (Industrial 7.00% due 05/15/2 <sup>8/3</sup> 1.00,000 1,178,617 1.73% due 04/15/2 <sup>8/3</sup> 1.00,000 1,178,617 Charles (Industrial 1.00,000 1,178,617 1.00,000 1,000,000 1.000,		4 050 000	4 000 000
6.25% due 06/15/25 <sup>13</sup> 800.000         858.880           Mauser Packaging Solutions Holding Co.         750.000         783.750           A 53% due 04/15/24 <sup>13</sup> 700.000         728.468           A 63% due 05/15/30 <sup>23</sup> 700.000         728.468           TransDigm, Inc.         400.000         435.000           Summit Materials LLC / Summit Materials Finance Corp.         325.000         340.463           5.25% due 01/15/29 <sup>24</sup> 325.000         343.444           FnerSys         325.000         343.444           FnerSys         300.507         720.420           A 38% due 12/15/27 <sup>24</sup> 300.507         720.420           Harsco Corp.         300.507         221.605.176           LS Corp.         21.605.176         21.605.176           DC Corp.         30.000         104.449           Corp.         30.000         1.053.700           LS Tark Terminals Holding Netherlands BV         2.950.000         2.957.375           Boyd Gaming Corp.         1.900.000         1.653.750           Solyd Gue 06/15/23 <sup>23</sup> 1.900.000         1.653.750           Boyd Gaming Corp.         1.900.000         1.575.400           Carlos Global, LP         5.756         1.900.000		1,050,000	1,029,000
Mauser Packaging Solutions Holding Co.         8.50% due 04/15/24 <sup>1</sup> 750.000         783.750           A.63% due 04/15/24 <sup>1</sup> 700.000         728.468           TansDigm, Inc.         4.03% due 12/15/25 <sup>1,3</sup> 400.000         435.000           Summit Materials LLC / Summit Materials Finance Corp.         325,000         340.468           S.25% due 01/15/29 <sup>1</sup> 325,000         343.444           Princess Juliana International Airport Operating Company N.V.         500% due 12/20/27112 <sup>24</sup> 300.507         270.420           A.38% due 01/15/29 <sup>1</sup> 300.507         270.420         21.605.178         21.605.178           Consumer, Operating Company N.V.         5.05% due 07/31/27 <sup>3</sup> 300.507         270.420           Consumer, Operating Company N.V.         5.05% due 07/31/27 <sup>3</sup> 300.507         270.420           Consumer, Operating Company N.V.         5.05% due 07/31/27 <sup>3</sup> 300.507         270.420           Consumer, Operating Holding Netherlands BV         100.000         104.494         21.605.178           Consumer, Operating Corp.         100.000         104.53.760         1.605.000         1.653.760           B.63% due 06/01/25 <sup>23</sup> 1,500.000         1.653.760         1.650.000         1.653.760           Detta Air Lines, Inc.         1	,	800.000	050 000
8.50% due Q4r1524 <sup>3</sup> 750,000         783,750           Amsted Industries, Inc.         700,000         728,469           4.63% due 05/15/30 <sup>2,3</sup> 700,000         728,469           TransDigm, Inc.         700,000         435,000           Summit Materials LLC / Summit Materials Finance Corp.         325,000         343,400           5.25% due 01/15/29 <sup>3</sup> 325,000         334,344           Princess Juliana International Airport Operating Company N.V.         300,507         270,420           5.56% due 12/20/27 <sup>112,42</sup> 300,507         270,420           Harsco Corp.         5.75% due 07/31/27 <sup>31</sup> 100,000         104.494           Total Industrial         100,000         104.494         21,605,179           Consumer, Cyclical - 12.7%         21,605,179         21,605,179           LBC Tank Terminals Holding Netherlands BV         5,83% due 06/15/23 <sup>3,1</sup> 2,950,000         2,957,375           Boyd Gaming Corp.         1,83% due 06/15/23 <sup>3,1</sup> 1,605,750         1,653,750           Boyd Gaming Corp.         1,900,000         1,653,750         1,653,750           Boyd Gaming Corp.         1,000,000         1,653,750         1,653,750           Boyd Gaming Corp.         1,000,000         1,653,750         1,653,750		800,000	000,000
Amstel Industries, Inc. 4.63% due 05/15/30 <sup>23</sup> 700,000 728,469 7ansDign, Inc. 8.00% due 12/15/25 <sup>23</sup> 8.00% due 12/15/25 <sup>23</sup> 728,469 738,50% due 01/15/29 <sup>3</sup> 728,469 738,50% due 01/15/29 <sup>3</sup> 738,50% due 01/15/29 <sup>3</sup> 738,50% due 01/15/29 <sup>3</sup> 738,50% due 01/15/29 <sup>3</sup> 728,469 728,50% due 01/15/29 <sup>3</sup> 728,400 72		750.000	783 750
4 63% due 05/15/20 <sup>23</sup> 700,000       728,465         TransDigm, Inc.       400,000       435,000         S00% due 12/15/25 <sup>23</sup> 400,000       435,000         Summit Materials LLC / Summit Materials Finance Corp.       325,000       340,463         5.25% due 01/15/29 <sup>1</sup> 325,000       343,434         Princess Juliana International Airport Operating Company N.V.       300,507       270,420         5.05% due 12/20/27 <sup>112,24</sup> 300,507       270,420         Total Industrial       21,605,173       21,605,173         Consumer, Cyclical - 12.7%       100,000       104,494         EBC Tank Terminals Holding Netherlands BV       2,950,000       2,957,375         6,38% due 05/15/23 <sup>13</sup> 2,950,000       2,957,375         Boyd Gaming Corp.       8,63% due 05/15/25 <sup>14</sup> 1,500,000       1,653,750         Boyd Gaming Corp.       1,350,000       1,553,750       1,950,000       1,553,950         Delta Air Lines, Inc.       7,00% due 05/15/25 <sup>14</sup> 1,400,000       1,533,097         JP Poindexter & Company, Inc.       7,10% due 05/15/25 <sup>14</sup> 1,400,000       1,178,617         Clarios Global Linted Partnership / Clarios US Finance Co.       1,000,000       1,114,877         6,35% due 05/15/25 <sup>14</sup> 1,000,000		100,000	100,100
TransDigm, Inc.       400,000       435,000         8.00% due 12/15/25 <sup>33</sup> 300,000       435,000         S.25% due 01/15/29 <sup>1</sup> 325,000       344,436         EnerSys       325,000       334,344         Princess Julian International Airport Operating Company N.V.       300,507       270,420         5.50% due 12/20/27 <sup>117,24</sup> 300,507       270,420         Harsso Corp.       5.75% due 07/31/27 <sup>13</sup> 100,000       104,494         Total Industrial       100,000       104,494       21,605,175         Consumer, Cyclical - 12.7%       21,605,175       21,605,175         EC Tank Terminals Holding Netherlands BV       21,605,175       21,605,175         6.83% due 05/15/23 <sup>13</sup> 2,950,000       2,957,375         Boyd Garning Corp.       5,60% due 05/01/25 <sup>13</sup> 1,500,000       1,653,760         S/3% due 05/01/25 <sup>13</sup> 1,500,000       1,653,760       1,400,000       1,533,097         7,03% due 05/01/25 <sup>13</sup> 1,400,000       1,533,097       1,248,884         Carlar Educating E		700.000	728,469
Summit Materials LLC / Summit Materials Finance Corp.         325,000         340,463           5.25% due 01/15/29 <sup>3</sup> 325,000         334,344           ForRSys         300,507         270,420           5.50% due 12/15/27 <sup>33</sup> 300,507         270,420           5.50% due 12/20/27 <sup>1112.4</sup> 300,507         270,420           5.75% due 07/31/27 <sup>3</sup> 100,000         104,494           7041 Industrial         21,605,179         21,605,179           Consumer, Cyclical - 12.7%         2,950,000         2,957,376           ES Tank Terminals Holding Netherlands BV         5.63% due 06/12/23 <sup>3</sup> 1,500,000         1,653,750           Boyd Gaming Corp.         5.63% due 06/01/25 <sup>3</sup> 1,400,000         1,533,097           SAG due 06/01/25 <sup>3</sup> 1,400,000         1,533,097         1,248,884           Clarios Global, LP         7.13% due 06/15/25 <sup>3</sup> 1,010,000         1,178,617           Clarios Global Limited Partnership / Clarios US Finance Co.         3.50% due 06/15/27 <sup>23</sup> 1,050,000         1,114,877           Titan International, Inc.         5.65% due 06/15/27 <sup>23</sup> 1,000,000         1,006,000           6.50% due 06/15/27 <sup>23</sup> 1,000,000         1,006,000         1,006,000           S.33% due 06/15/27 <sup>3</sup> <td< td=""><td>TransDigm, Inc.</td><td></td><td></td></td<>	TransDigm, Inc.		
5.25% due 01/15/29 <sup>3</sup> 325,000         340,463           EnerSys         325,000         343,444           Princess Juliana International Airport Operating Company N.V.         300,507         270,420           Harsco Corp.         300,507         270,420           Harsco Corp.         100,000         104,494           Total Industrial         21,605,179         20,002           Consumer, Oyclical - 12.7%         100,000         104,494           LBC Tank Terminals Holding Netherlands BV         5,83% due 06/15/23 <sup>23</sup> 2,950,000         2,957,375           Boyd Gaming Corp.         1,500,000         1,653,760         1,653,760         1,653,760           Delta Air Lines, Inc.         1,500,000         1,653,760         1,653,760         1,653,760           7.00% due 06/01/25 <sup>23</sup> 1,500,000         1,653,760         1,653,760         1,653,760           Delta Air Lines, Inc.         1,500,000         1,653,760         1,653,760         1,653,760           7.00% due 06/01/25 <sup>23</sup> 1,000,000         1,653,760         1,653,760         1,653,760           Clarios Global, LP         1,75,000         1,653,760         1,75,000         1,75,000         1,75,000           8.75% due 06/15/25 <sup>3</sup> 1,000,000         1,75,	8.00% due 12/15/25 <sup>2.3</sup>	400,000	435,000
EnerSys 4.3% due 12/15/27 <sup>23</sup> 325,000 334,344 Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 <sup>111,24</sup> 300,507 270,420 Harsco Corp. 5.75% due 07/31/27 <sup>3</sup> 100,000 104,494 21,605,179 Consumer, Cyclical - 12.7% EBC Tank Terminals Holding Netherlands BV 6.88% due 05/15/23 <sup>23</sup> 2,950,000 2,957,375 Boyd Gaming Corp. 8.63% due 06/01/25 <sup>3</sup> 1,500,000 1,653,750 Delta Air Lines, Inc. 7.00% due 06/01/25 <sup>3</sup> 1,500,000 1,653,750 Delta Air Lines, Inc. 7.00% due 06/01/25 <sup>23</sup> 1,500,000 1,653,750 Delta Air Lines, Inc. 7.13% due 04/15/26 <sup>23</sup> 1,175,000 1,653,850 Clarios Global, LP 6.75% due 05/15/27 <sup>3</sup> 1,100,000 1,178,617 Clarios Global Limited Partnership / Clarios US Finance Co. 8.50% due 05/15/27 <sup>33</sup> 1,000,000 1,114,877 Than International, Inc. 6.50% due 11/30/23 1,475,000 1,100,874 Wolverine World Wide, Inc. 6.38% due 05/15/25 <sup>3</sup> 1,000,000 1,060,000 Wabash National Corp.	Summit Materials LLC / Summit Materials Finance Corp.		
4.38% due 12/15/27 <sup>2.3</sup> 325,000       334,344         Princess Juliana International Airport Operating Company N.V.       300,507       270,420         5.50% due 12/20/27 <sup>112.4</sup> 300,507       270,420         Harsco Cop.       100,000       104,494         5.75% due 07/31/27 <sup>3</sup> 100,000       104,494         Consumer, Cyclical - 12.7%       2,950,000       2,957,375         LBC Tank Terminals Holding Netherlands BV       2,950,000       2,957,375         6.88% due 05/15/23 <sup>23</sup> 2,950,000       1,653,750         Bold Gaming Cop.       1,600,7125 <sup>3</sup> 1,600,000       1,653,750         Belta Air Lines, Inc.       1,400,000       1,533,097       1,833,097         7.00% due 05/15/23 <sup>63</sup> 1,400,000       1,533,097       1,833,097         JB Poindexter & Company, Inc.       1,100,000       1,533,097         7.00% due 05/15/25 <sup>63</sup> 1,100,000       1,78,617         Clarios Global, LP       6,75% due 05/15/27 <sup>53</sup> 1,100,000       1,148,877         Clarios Global Limited Partnership / Clarios US Finance Co.       8,50% due 05/15/27 <sup>23</sup> 1,000,000       1,148,877         Koby due 05/15/25 <sup>1</sup> 0,000,001       1,000,000       1,000,000       1,000,000       1,000,000         6,50% due		325,000	340,463
Princess Juliana International Airport Operating Company N.V.         300,507         270,420           5.50% due 12/20/27 <sup>11/2.4</sup> 300,507         270,420           Harsco Cop.         100,000         104,494           5.75% due 07/31/27 <sup>3</sup> 100,000         104,494           Consumer, Cyclical - 12.7%         21,605,172         21,605,172           EC Tank Terminals Holding Netherlands BV         2,950,000         2,957,375           Boyd Gaming Corp.         1,500,000         1,653,750           Boyd Gaming Corp.         1,500,000         1,653,750           Boyd Gaming Corp.         1,400,000         1,533,097           Boyd Gaming Corp.         1,400,000         1,533,097           JB Poindexter & Company, Inc.	•	005.000	001011
5.50% due 12/20/27 <sup>H124</sup> 300,507       270,420         Harsco Corp.       100,000       104,494         5.75% due 07/31/27 <sup>3</sup> 100,000       104,494         Total Industrial       21,605,179       21,605,179         Consumer, Cyclical - 12.7%       2,950,000       2,957,376         Bed Golf/3/23 <sup>3</sup> 2,950,000       2,957,375         Boyd Gaming Corp.       1,500,000       1,653,750         Belta Air Lines, Inc.       1,500,000       1,533,097         7.00% due 05/01/25 <sup>23</sup> 1,400,000       1,533,097         JB Poindexter & Company, Inc.       1,175,000       1,248,884         Clarios Global, LP       -       -         6.75% due 05/15/25 <sup>3</sup> 1,100,000       1,178,617         Clarios Global Limited Partnership / Clarios US Finance Co.       -       -         8.50% due 05/15/27 <sup>43</sup> 1,050,000       1,114,877         Titan International, Inc.       -       -       -         6.38% due 05/15/27 <sup>3</sup> 1,000,000       1,060,000         Wolverine World Wide, Inc.       -       -       -         6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000       -         6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000       - <td></td> <td>325,000</td> <td>334,344</td>		325,000	334,344
Harsco Corp.       5.75% due 07/31/27 <sup>3</sup> 100,000       104,494         5.75% due 07/31/27 <sup>3</sup> 21,605,173       21,605,173         Consumer, Cyclical - 12.7%       100,000       2,557,375         LBC Tank Terminals Holding Netherlands BV       2,957,375       8,63% due 05/15/23 <sup>23</sup> 2,950,000       2,957,375         Boyd Gaming Corp.       1,500,000       1,653,750       1,653,750         Belta Ari Lines, Inc.       1,70% due 05/11/25 <sup>3</sup> 1,400,000       1,533,097         JB Poindexter & Company, Inc.       1,715,000       1,248,884         Clarios Global, LP       1,100,000       1,178,617         6.75% due 05/15/25 <sup>3</sup> 1,000,000       1,178,617         Clarios Global, LP       1,505,000       1,114,877         6.75% due 05/15/27 <sup>2,3</sup> 1,050,000       1,114,877         Titan International, Inc.       1,000,000       1,000,000         6.36% due 05/15/25 <sup>3</sup> 1,000,000       1,000,000         Wolverine World Wide, Inc.       5,50% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         Wolverine World Wide, Inc.       5,50% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         Wolverine World Wide, Inc.       5,50% due 10/01/25 <sup>2,3</sup> 1,000,000       1,060,000         S,50% due 05/		200 507	270 420
5.75% due 07/31/27³         100,000         104,494           Total Industrial         21,605,179           Consumer, Cyclical - 12.7%         2           LBC Tank Terninals Holding Netherlands BV         6.88% due 05/15/23 <sup>2.3</sup> 2,950,000         2,957,375           Boyd Gaming Corp.         8.63% due 06/01/25 <sup>3</sup> 1,500,000         1,653,750           Delta Air Lines, Inc.         7.00% due 05/01/25 <sup>2.3</sup> 1,400,000         1,533,097           JB Poindexter & Company, Inc.         7.13% due 04/15/26 <sup>2.3</sup> 1,175,000         1,1248,842           Clarios Global, LP         6.75% due 05/15/27 <sup>3</sup> 1,00,000         1,178,617           Clarios Global Limited Partnership / Clarios US Finance Co.         8.50% due 05/15/27 <sup>2.3</sup> 1,00,000         1,114,877           Titan International, Inc.		300,307	270,420
Total Industrial         21,605,179           Consumer, Cyclical - 12.7%         2,950,000         2,957,375           LBC Tank Terminals Holding Netherlands BV         6,88% due 06/15/23 <sup>2,3</sup> 2,950,000         2,957,375           Boyd Gaming Corp.         8,63% due 06/01/25 <sup>3</sup> 1,500,000         1,653,750           Boyd Gaming Corp.         1,400,000         1,653,750           Boyd Gaming Corp.         1,400,000         1,533,097           JB Poindexter & Company, Inc.         1,400,000         1,533,097           7.13% due 04/15/26 <sup>2,3</sup> 1,175,000         1,248,884           Clarios Global, LP         1,100,000         1,178,617           6.75% due 05/15/25 <sup>3</sup> 1,000,000         1,178,617           Clarios Global Limited Partnership / Clarios US Finance Co.         8.50% due 05/15/27 <sup>2,3</sup> 1,000,000         1,114,877           Titan International, Inc.		100.000	104 494
Consumer, Cyclical - 12.7%		100,000	
LBC Tank Terminals Holding Netherlands BV         2,950,000         2,957,375           Boyd Gaming Corp.         3.63% due 05/15/23 <sup>2.3</sup> 1,500,000         1,653,750           Boyd Gaming Corp.         3.63% due 05/01/25 <sup>3</sup> 1,500,000         1,653,750           Delta Air Lines, Inc.         7.00% due 05/01/25 <sup>2.3</sup> 1,400,000         1,533,097           JB Poindexter & Company, Inc.         7.13% due 04/15/26 <sup>2.3</sup> 1,175,000         1,248,884           Clarios Global, LP         1         1         1,175,000         1,178,617           Clarios Global Limited Partnership / Clarios US Finance Co.         1,050,000         1,114,877           Titan International, Inc.         6.50% due 05/15/27 <sup>3.3</sup> 1,050,000         1,114,877           Titan International, Inc.         6.38% due 05/15/25 <sup>3</sup> 1,000,000         1,008,704           Wolverine World Wide, Inc.         6.38% due 05/15/25 <sup>3</sup> 1,000,000         1,060,000           Wabash National Corp.         5.50% due 10/01/25 <sup>2.3</sup> 1,025,000         1,014,750           S.50% due 10/01/25 <sup>2.3</sup> 1,025,000         1,014,750		-	21,005,179
6.88% due 05/15/23 <sup>2.3</sup> 2,950,000       2,957,375         Boyd Gaming Corp.       1,500,000       1,653,750         8.63% due 05/01/25 <sup>3</sup> 1,500,000       1,653,750         Delta Air Lines, Inc.       1,400,000       1,533,097         JB Poindexter & Company, Inc.       1,175,000       1,248,884         Clarios Global, LP       1,175,000       1,248,884         Clarios Global Limited Partnership / Clarios US Finance Co.       1,100,000       1,178,617         Clarios Global Limited Partnership / Clarios US Finance Co.       1,050,000       1,114,877         Titan International, Inc.       1,475,000       1,100,004       1,000,007         6.50% due 05/15/27 <sup>2.3</sup> 1,000,000       1,000,000       1,006,000         Wolverine World Wide, Inc.       1,475,000       1,000,000       1,060,000         S.50% due 05/15/25 <sup>3</sup> 1,001/25 <sup>2.3</sup> 1,002,000       1,060,000         Wabash National Corp.       5.50% due 10/01/25 <sup>2.3</sup> 1,014,750       1,014,750         Hanesbrands, Inc.       1,025,000       1,014,750       1,014,750			
Boyd Gaming Corp.         1,500,000         1,653,750           8.63% due 06/01/25 <sup>3</sup> 1,400,000         1,533,097           Delta Air Lines, Inc.         1,400,000         1,533,097           7.00% due 05/01/25 <sup>2,3</sup> 1,400,000         1,533,097           JB Poindexter & Company, Inc.         1,175,000         1,248,884           Clarios Global, LP         1,100,000         1,178,617           6.75% due 05/15/25 <sup>3</sup> 1,000,000         1,178,617           Clarios Global Limited Partnership / Clarios US Finance Co.         1,050,000         1,114,877           Titan International, Inc.         6.50% due 05/15/27 <sup>2,3</sup> 1,050,000         1,110,874           Wolverine World Wide, Inc.         6.38% due 05/15/25 <sup>3</sup> 1,000,000         1,060,000           Wabash National Corp.         5.50% due 10/01/25 <sup>2,3</sup> 1,025,000         1,014,750           Hanesbrands, Inc.         1,025,000         1,014,750         1,014,750		2 950 000	2 957 375
8.63% due 06/01/25 <sup>3</sup> 1,500,000       1,653,750         Delta Air Lines, Inc.       1,400,000       1,533,097         7.00% due 05/01/25 <sup>2,3</sup> 1,400,000       1,533,097         JB Poindexter & Company, Inc.       7       1,175,000       1,248,884         Clarios Global, LP       6.75% due 05/15/25 <sup>3</sup> 1,100,000       1,178,617         Clarios Global Limited Partnership / Clarios US Finance Co.       1,050,000       1,114,877         S.50% due 05/15/27 <sup>2,3</sup> 1,050,000       1,114,877         Titan International, Inc.       6.50% due 11/30/23       1,000,000       1,000,000         Wolverine World Wide, Inc.       6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         Wabash National Corp.       5.50% due 10/01/25 <sup>2,3</sup> 1,025,000       1,014,750         Hanesbrands, Inc.       1,025,000       1,014,750       1,014,750		2,000,000	2,001,010
Delta Air Lines, Inc.       1,400,000       1,533,097         7.00% due 05/01/25 <sup>2,3</sup> 1,175,000       1,248,84         Clarios Global, LP       6.75% due 05/15/25 <sup>3</sup> 1,100,000       1,178,617         Clarios Global Limited Partnership / Clarios US Finance Co.       1,050,000       1,114,877         S.50% due 05/15/27 <sup>2,3</sup> 1,050,000       1,114,877         Titan International, Inc.       6.50% due 11/30/23       1,000,000       1,060,000         6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         Wolverine World Wide, Inc.       6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         S.50% due 10/01/25 <sup>2,3</sup> 1,000,000       1,060,000         Wabash National Corp.       5.50% due 10/01/25 <sup>2,3</sup> 1,025,000       1,014,750         Hanesbrands, Inc.       1,025,000       1,014,750       1,014,750		1.500.000	1.653.750
JB Poindexter & Company, Inc. 7.13% due 04/15/26 <sup>2,3</sup> Clarios Global, LP 6.75% due 05/15/25 <sup>3</sup> Clarios Global Limited Partnership / Clarios US Finance Co. 8.50% due 05/15/27 <sup>2,3</sup> Titan International, Inc. 6.50% due 11/30/23 Wolverine World Wide, Inc. 6.38% due 05/15/25 <sup>3</sup> Wolverine World Wide, Inc. 6.38% due 05/15/25 <sup>3</sup> 1,000,000 1,006,000 Wabash National Corp. 5.50% due 10/01/25 <sup>2,3</sup> 1,025,000 1,014,750 Hanesbrands, Inc.	Delta Air Lines, Inc.	,,	,,
7.13% due 04/15/26 <sup>2.3</sup> 1,175,000       1,248,884         Clarios Global, LP	7.00% due 05/01/25 <sup>2,3</sup>	1,400,000	1,533,097
Clarios Global, LP       1,100,000       1,178,617         6.75% due 05/15/25 <sup>3</sup> 1,050,000       1,114,877         Clarios Global Limited Partnership / Clarios US Finance Co.       1,050,000       1,114,877         8.50% due 05/15/27 <sup>2,3</sup> 1,050,000       1,114,877         Titan International, Inc.       6.50% due 11/30/23       1,475,000       1,100,874         Wolverine World Wide, Inc.       6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         Wabash National Corp.       5.50% due 10/01/25 <sup>2,3</sup> 1,025,000       1,014,750         Hanesbrands, Inc.       1,025,000       1,014,750	JB Poindexter & Company, Inc.		
6.75% due 05/15/25 <sup>3</sup> 1,100,000       1,178,617         Clarios Global Limited Partnership / Clarios US Finance Co.       1,050,000       1,114,877         8.50% due 05/15/27 <sup>2,3</sup> 1,050,000       1,114,877         Titan International, Inc.       6.50% due 11/30/23       1,475,000       1,100,874         Wolverine World Wide, Inc.       6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         Wabash National Corp.       5.50% due 10/01/25 <sup>2,3</sup> 1,025,000       1,014,750         Hanesbrands, Inc.       1,025,000       1,014,750		1,175,000	1,248,884
Clarios Global Limited Partnership / Clarios US Finance Co.       1,050,000       1,114,877         8.50% due 05/15/27 <sup>2,3</sup> 1,050,000       1,114,877         Titan International, Inc.       1       1,475,000       1,100,874         6.50% due 11/30/23       1,475,000       1,000,000       1,060,000         Wolverine World Wide, Inc.       1       1,000,000       1,060,000         6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         Wabash National Corp.       1       1,025,000       1,014,750         5.50% due 10/01/25 <sup>2,3</sup> 1,025,000       1,014,750         Hanesbrands, Inc.       1,025,000       1,014,750			
8.50% due 05/15/27 <sup>2,3</sup> 1,050,000       1,114,877         Titan International, Inc.       1,475,000       1,100,874         6.50% due 11/30/23       1,475,000       1,000,874         Wolverine World Wide, Inc.       1       1,000,000       1,060,000         6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         Wabash National Corp.       1       1,025,000       1,014,750         5.50% due 10/01/25 <sup>2,3</sup> 1,025,000       1,014,750         Hanesbrands, Inc.       1       1,025,000       1,014,750		1,100,000	1,178,617
Titan International, Inc.       1,475,000       1,100,874         6.50% due 11/30/23       1,000,000       1,000,000         Wolverine World Wide, Inc.       1,000,000       1,060,000         6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         Wabash National Corp.       1,025,000       1,014,750         5.50% due 10/01/25 <sup>2,3</sup> 1,025,000       1,014,750         Hanesbrands, Inc.       1,025,000       1,014,750		4 050 000	4 4 4 4 0 7 7
6.50% due 11/30/23       1,475,000       1,100,874         Wolverine World Wide, Inc.       1       1,000,000       1,060,000         6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         Wabash National Corp.       1       1,025,000       1,014,750         5.50% due 10/01/25 <sup>2,3</sup> 1,025,000       1,014,750         Hanesbrands, Inc.       1       1,025,000       1,014,750		1,050,000	1,114,877
Wolverine World Wide, Inc.         1,000,000         1,060,000           6.38% due 05/15/25 <sup>3</sup> 1,000,000         1,060,000           Wabash National Corp.         1         1,025,000         1,014,750           5.50% due 10/01/25 <sup>2,3</sup> 1,025,000         1,014,750           Hanesbrands, Inc.         1         1,025,000         1,014,750		1 475 000	1 100 074
6.38% due 05/15/25 <sup>3</sup> 1,000,000       1,060,000         Wabash National Corp.       1,025,000       1,014,750         5.50% due 10/01/25 <sup>2,3</sup> 1,025,000       1,014,750         Hanesbrands, Inc.       1,025,000       1,014,750		1,475,000	1,100,074
Wabash National Corp.         1,025,000         1,014,750           5.50% due 10/01/25 <sup>2.3</sup> 1,025,000         1,014,750           Hanesbrands, Inc.         1,025,000         1,014,750		1 000 000	1 060 000
5.50% due 10/01/25 <sup>2.3</sup> 1,025,000         1,014,750           Hanesbrands, Inc.         1,025,000         1,014,750		1,000,000	1,000,000
Hanesbrands, Inc.		1,025,000	1,014,750
	Hanesbrands, Inc.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,
		950.000	1,013,175

Aramark Services, Inc.		
6.38% due 05/01/25 <sup>2.3</sup>	875,000	916,562
Live Nation Entertainment, Inc.		,
6.50% due 05/15/27 <sup>2,3</sup>	800,000	872,000
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.88% due 03/01/27 <sup>2</sup>	650,000	673,686
Williams Scotsman International, Inc.		
4.63% due 08/15/28 <sup>3</sup>	650,000	657,865
Picasso Finance Sub, Inc.		
6.13% due 06/15/25 <sup>3</sup>	575,000	616,687
Vail Resorts, Inc.		
6.25% due 05/15/25 <sup>3</sup>	400,000	428,500
CD&R Smokey Buyer, Inc.		
6.75% due 07/15/25 <sup>3</sup>	400,000	428,000
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 <sup>2.3</sup>	400,000	416,000
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25 <sup>3</sup>	350,000	378,770
Cedar Fair Limited Partnership / Canada's Wonderland Company / Magnum Management Corp.		
5.38% due 06/01/24	325,000	325,874
Powdr Corp.		
6.00% due 08/01/25 <sup>3</sup>	300,000	309,750
Yum! Brands, Inc.		
7.75% due 04/01/25 <sup>23</sup>	250,000	279,063
Brookfield Residential Properties Incorporated / Brookfield Residential US Corp.		
4.88% due 02/15/30 <sup>3</sup>	210,000	196,743
Total Consumer, Cyclical		20,374,899
Communications - 12.3%		
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 05/01/32 <sup>2,3</sup>	2,200,000	2,331,758
4.25% due 02/01/31 <sup>3</sup>	1,125,000	1,176,707
EIG Investors Corp.		
10.88% due 02/01/24 <sup>2</sup>	3,041,000	3,147,435

### Guggenheim Credit Allocation Fund

# SCHEDULE OF INVESTMENTS (Unaudited)

	Face Amount <sup>-</sup>	Value
CORPORATE BONDS <sup>††</sup> - 88.4% (continued)		
Communications - 12.3% (continued)		
Altice France S.A. 8.13% due 02/01/27 <sup>23</sup>	1,300,000	\$1,449,500
7.38% due 05/01/26 <sup>23</sup>	1,000,000	1,061,650
Cengage Learning, Inc.	1,000,000	1,001,000
9.50% due 06/15/24 <sup>3</sup>	3,560,000	2,385,200
Level 3 Financing, Inc.		
3.63% due 01/15/29 <sup>23</sup>	1,500,000	1,503,900
4.63% due 09/15/27 <sup>2.3</sup>	775,000	811,813
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance		
7.88% due 05/15/24 <sup>23</sup>	3,192,000	1,819,440
CSC Holdings LLC	1 125 000	1 152 000
4.63% due 12/01/30 Virgin Media Vendor Financing Notes IV DAC	1,125,000	1,152,900
5.00% due 07/15/28 <sup>3</sup>	950,000	984,627
Houghton Mifflin Harcourt Publishers, Inc.		001,021
9.00% due 02/15/25 <sup>23</sup>	800,000	784,000
Netflix, Inc.		
3.63% due 06/15/30	EUR 450,000	594,018
TripAdvisor, Inc.		
7.00% due 07/15/25 <sup>3</sup>	225,000	237,375
LCPR Senior Secured Financing DAC	000.000	
6.75% due 10/15/27 <sup>3</sup>	200,000	214,500
Total Communications		19,654,823
Energy - 5.7%		
American Midstream Partners Limited Partnership / American Midstream Finance Corp.	0.040.000	0 404 500
9.50% due 12/15/21 <sup>3</sup> Indigo Natural Resources LLC	2,340,000	2,164,500
6.88% due 02/15/26 <sup>2.3</sup>	1,815,000	1,855,838
Exterran Energy Solutions Limited Partnership / EES Finance Corp.	1,013,000	1,000,000
8.13% due 05/01/25 <sup>2</sup>	1,350,000	1,161,000
Comstock Resources, Inc.	.,,	.,,
7.50% due 05/15/25 <sup>3</sup>	970,000	965,150
CVR Energy, Inc.		
5.75% due 02/15/28 <sup>2.3</sup>	900,000	816,750
Global Partners Limited Partnership / GLP Finance Corp.		
7.00% due 08/01/27 <sup>2</sup>	775,000	778,875
Rattler Midstream, LP 5.63% due 07/15/25 <sup>3</sup>	400,000	423,000
Unit Corp.	400,000	420,000
due 05/15/21 <sup>7</sup>	2,828,000	370,242
Parkland Corp.	_,,-	
6.00% due 04/01/26 <sup>3</sup>	325,000	342,894
Viper Energy Partners, LP		
5.38% due 11/01/27 <sup>3</sup>	200,000	205,940
Basic Energy Services, Inc.		
10.75% due 10/15/23 <sup>4</sup>	575,000	115,000
Bruin E&P Partners LLC	000.000	
due 08/01/23 <sup>4,7</sup>	930,000	1,823
Total Energy		9,201,012
Basic Materials - 5.1%		
United States Steel Corp. 12.00% due 06/01/25 <sup>2,3</sup>	1,400,000	1 484 000
6.88% due 08/15/25 <sup>2</sup>	600,000	1,484,000 439,500
Alcoa Nederland Holding BV	000,000	439,500
6.75% due 09/30/24 <sup>23</sup>	1,500,000	1,551,570
Arconic Corp.	.,,	.,
6.00% due 05/15/25 <sup>2.3</sup>	850,000	901,000
Minerals Technologies, Inc.	· · · ·	
5.00% due 07/01/28 <sup>3</sup>	800,000	834,000
Illuminate Buyer LLC / Illuminate Holdings IV, Inc.		
9.00% due 07/01/28 <sup>3</sup>	750,000	808,125
Big River Steel LLC / BRS Finance Corp.		001-00
7.25% due 09/01/25 <sup>23</sup>	600,000	621,762
Neon Holdings, Inc.		

10.13% due 04/01/26 <sup>2.3</sup>	522,000	553,320
Carpenter Technology Corp.		
6.38% due 07/15/28	450,000	470,208
Compass Minerals International, Inc.		
6.75% due 12/01/27 <sup>2.3</sup>	200,000	218,626
Clearwater Paper Corp.		
4.75% due 08/15/28 <sup>3</sup>	200,000	201,750
Mirabela Nickel Ltd.		
due 06/24/19 <sup>4,7</sup>	1,279,819	63,991
Total Basic Materials	_	8,147,852
Technology - 3.5%		
NCR Corp.		
6.13% due 09/01/29 <sup>2.3</sup>	1,050,000	1,126,125
8.13% due 04/15/25 <sup>3</sup>	775,000	867,000
5.25% due 10/01/30 <sup>3</sup>	850,000	861,059
6.38% due 12/15/23 <sup>2</sup>	800,000	816,000
Boxer Parent Company, Inc.		
7.13% due 10/02/25 <sup>3</sup>	1,150,000	1,249,245
Open Text Holdings, Inc.		
4.13% due 02/15/30 <sup>3</sup>	350,000	362,869
Open Text Corp.		
3.88% due 02/15/28 <sup>2.3</sup>	300,000	308,568
Total Technology		5,590,866
Utilities - 1.6%		
Terraform Global Operating LLC		
6.13% due 03/01/26 <sup>2.3</sup>	2,525,000	2,562,875
Total Corporate Bonds	_	
(Cost \$144,518,203)		141,703,250
SENIOR FLOATING RATE INTERESTS <sup>11,9</sup> - 37.6%		
Consumer, Cyclical - 12.2%		
NES Global Talent		
6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 05/11/23 <sup>†††</sup>	4,517,832	3,817,568

Guggenheim Credit Allocation Fund

# SCHEDULE OF INVESTMENTS (Unaudited)

SENIOR FLOATING RATE INTERESTS <sup>11,9</sup> - 37.6% (continued)           Consumer, Cyclical - 12.2% (continued)         Alexander Mann           4.43% (6 Month GBP LIBOR + 3.75%, Rate Floor: 3.75%) due 12/16/24 <sup>†††</sup> GBP 1,172,865         \$1,293,169           5.73% (3 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25         GBP 1,150,000         1,239,787           6.06% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25         1,300,000         1,020,500           Accuride Corp.         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23         3,725,297         2,704,566           BBB Industries, LLC         5.58% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 08/01/25         1,772,932         1,516,974           SP PF Buyer LLC         4.66% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25         1,515,809         1,359,181           EnTrans International, LLC         1.515,809         1,359,181         1,515,809         1,359,181		Face Amount <sup>~</sup>	Value
Alexander Marin         GBP 1172.286         \$12.23.102           4.43% (6 Month GBP LIBOR + 5.0%, Rate Floor: 3.75%) due 12/16/25         GBP 1172.286         \$12.23.102           5.05% (3 Month GBP LIBOR + 5.0%, Rate Floor: 5.05%) due 06/16/25         GBP 1172.286         GBP 1172.286           6.25% (3 Month GBP LIBOR + 5.0%, Rate Floor: 6.25%) due 11/17/23         3.725.237         2.704.566           BEI Inductives, LLC         3.725.237         2.704.566           3.67 (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 08/01/25         1.777.232         1.516.974           4.67% (1 Month USD LIBOR + 4.50%, Rate Floor: 6.25%) due 11/01/24         1.280.000         1.080.700           4.67% (1 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/02/25         1.515.809         1.359.181           Firinse Intermational, LLC         1.280.000         1.082.100         1.082.100           6.16% (1 Month USD LIBOR + 5.00%, Rate Floor: 4.00%) due 01/07/23         895.386         880.835           5.05% (3 Month USD LIBOR + 5.00%, Rate Floor: 4.00%) due 01/02/24         602.995         607.378           5.05% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 01/02/24         605.997         605.997           5.05% (3 Month USD LIBOR + 7.50%, Rate Floor: 3.25%) due 04/27/24*         689.891         462.924           5.25% (3 Month USD LIBOR + 7.50%, Rate Floor: 5.25%) due 02/32/1         463.414         4	SENIOR FLOATING RATE INTERESTS <sup>t1,9</sup> - 37.6% (continued)		
4.43% (6 Month GBP LIBOR + 3.75%, Rate Floor: 3.75%) due 0470425       GBP 1152.006       1.239,726         5.73% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 047425       1.300,000       1.239,727         6.05% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23       3.725.237       2.704.566         BB Industries       1.772.932       1.516.974         5.55% (3 Month USD LIBOR + 4.50%, Rate Floor: 6.25%) due 11/17/23       1.752.937       1.516.974         7.75% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 01/122       1.772.932       1.516.974         7.75% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 01/122       1.752.910       1.558.91         7.75% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.00%) due 00/723       9.855.386       880.835         7.07% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00% due 12/03/24       602.995       607.375         7.07% (3 Month USD LIBOR + 6.00%, Rate Floor: 4.00%) (in-Kind rate was 2.23%) due 04/27/24*       68.881       482.924         7.07% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.50% due 04/03/25       53.566       555.57       556% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/3/21       46.95 (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/3/21       46.94 (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/3/21       43.3178       394.192         7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 7.05%) due 04/10/26       50.0000       60.526.95       50.	Consumer, Cyclical - 12.2% (continued)		
5/73% (3 Month GP LIBOR + 5.0%, Rate Floor: 5.0%) due 06/16/25         1,300.000         1,202,500           Accurdie Corp.         3,702,907         1,300.000         1,202,500           Accurdie Corp.         3,725,297         2,704,560         2,705,700           BBB Industries, LLC         3,725,297         1,515,809         1,302,500           S.5% (3 Month USD LIBOR + 5,5%, Rate Floor: 6,50%) due 01/125         1,515,809         1,359,181           Active (1 Wonth USD LIBOR + 4,5%), Rate Floor: 6,50%) due 12/22/25         1,515,809         1,359,181           Active (1 Wonth USD LIBOR + 4,5%), Rate Floor: 6,00%, due 11/01/24         1,202,000         1,052,100           Active (1 Wonth USD LIBOR + 4,5%), Rate Floor: 6,00%, due 10/07/23         985,388         880,335           Flyrikka Holding Corp.         707% (3 Month USD LIBOR + 4,5%), Rate Floor: 4,00% (ub u10/03/25         635,866         566,587           StobeAmerical Intermediate Holdon LLC         (1 Month USD LIBOR + 4,5%), Rate Floor: 4,00% (ub u10/03/25         536,866         566,877           StobeAmerical Intermediate Holdon LLC         (1 Month USD LIBOR + 4,5%, Rate Floor: 5,0%) due 04/02/24         690,981         482,924           Month USD LIBOR + 4,25%, Rate Floor: 5,0% (ub u0/03/25         53,866         566,587           StobeAmerical Intermediate Holdon LLC         640,41026         600,000         442,924	Alexander Mann		
6.0% (3 Month USD LIBOR + 5.00%, Rate Floor. 5.0%) due 08/16/25         1,300.000         1,020.500           6.2% (3 Month USD LIBOR + 5.2%, Rate Floor. 6.2%) due 08/01/25         3,725.287         2,704,566           BB Industries         1,772.392         1,515.809         1,772.392         1,515.809         1,339.191           Entrome Intermational, LLC         1,220.000         1,220.000         1,025.100         1,052.100           6.1% (1 Month USD LIBOR + 4.50%, Rate Floor. 6.0%) due 08/07/23         895.386         890.835         890.835           Payrika Holding Corp.         7,07% (3 Month USD LIBOR + 6.00%, Rate Floor. 7.0%) due 04/07/23         685.866         585.876           Sorbe-America Intermediate Holdon LLC (Healthchannels)         62.985         607.379         605.866           Sorbe America Intermediate Holdon LLC (Healthchannels)         635.866         586.587         580           Sorbe America Intermediate Holdon LLC (Healthchannels)         62.995         607.378         605.866         586.587           Sorbe America Intermediate Holdon LLC (Healthchannels)         62.905         607.378         605.866         586.587           Sorbe America Intermediate Holdon LLC (Healthchannels)         62.900         642.500         642.500           More Althread A	4.43% (6 Month GBP LIBOR + 3.75%, Rate Floor: 3.75%) due 12/16/24 <sup>ttt</sup>	GBP 1,172,865	\$1,293,169
Accuride Corp. 22.5% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23 3.25.297 2.704.566 BBB Industries, LLC 5.55% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 08/01/25 1.772,932 1.515,897 4.55% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25 1.515,809 1.358,181 EntTrans International, LLC 6.55%, (3 Month USD LIBOR + 4.50%, Rate Floor: 6.00%) due 11/01/24 1.260.000 1.052,100	5.73% (3 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,150,000	1,239,787
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor. 6.25%) due 11/17/23         3,725.297         2,704,666           BB Industries, LC         1,772,932         1,515.809         1,772,932           5.58% (3 Month USD LIBOR + 4.50%, Rate Floor. 4.50%) due 08/01/25         1,515.809         1,359,181           Entrans International, LLC         1,280,000         1,052,100           6.16% (1 Month USD LIBOR + 6.00%, Rate Floor. 6.00%) due 11/01/24         2,806,000         1,052,100           6.16% (1 Month USD LIBOR + 3.00%, Rate Floor. 7.00%) due 01/02/3         895,386         880,835           5.36% (1 Month USD LIBOR + 4.50%, Rate Floor. 7.00%) due 04/03/25         655,866         566,587           7.07% (3 Month USD LIBOR + 4.50%, Rate Floor. 4.00%) (in-kind rate was 2.23%) due 04/27/24 <sup>4</sup> 680,801         482,924           7.07% (3 Month USD LIBOR + 4.25%, Rate Floor. 8.25%) due 04/1026         500,000         442,500           8.52% (3 Month USD LIBOR + 4.25%, Rate Floor. 8.25%) due 04/1026         500,000         442,500           8.52% (3 Month USD LIBOR + 4.25%, Rate Floor. 5.25%) due 04/1026         373,125         373,125         373,125           7.05% (3 Month USD LIBOR + 4.25%, Rate Floor. 5.25%) due 04/125         373,125         373,125         373,125         373,125         374,126           7.05% (3 Month USD LIBOR + 4.25%, Rate Floor. 5.25%) due 04/1525         373,125         373,125 <td>6.06% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25</td> <td>1,300,000</td> <td>1,020,500</td>	6.06% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	1,300,000	1,020,500
BBB Industries, LLC         1.772.932         1.772.932         1.772.932           S5% (3 Month USD LIBCR + 4.50%, Rate Floor: 4.50%) due 08/01/25         1.751.9674         1.515.909         1.359.191           EnTrans International, LLC         1.260.000         1.052.100         1.052.100         1.052.100           CHG Michalbacter Services, Inc.         4.07% (3 Month USD LIBCR + 6.0%, Rate Floor: 7.00%) due 12/09/24         600.995         6007.379           Scribe, Michalbacter Services, Inc.         4.07% (3 Month USD LIBCR + 5.0%, Rate Floor: 7.00%) due 12/09/24         603.986         680.895           Playtika Holding Corp.         70% (3 Month USD LIBCR + 5.0%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/27/24 <sup>ii</sup> 683.986         680.895           Vine Chassia (CU)         1.05C LIBCR + 4.25%, Rate Floor: 3.05%) due 04/10/26         500.000         442.500           Micka Intermediate Holdon LLC (Petaltricharmels)         500.000         442.500         1.352.910           J. Steve Chassia (CU)         50% (3 Month USD LIBCR + 4.25%, Rate Floor: 3.5%) due 04/10/26         500.000         442.500           Micka Intermediate Holdon LLC (Petaltricharmels)         50% (4 Month USD LIBCR + 4.25%, Rate Floor: 5.2%) due 04/10/26         500.000         442.500           Strip (1 Month USD LIBCR + 2.5%, Rate Floor: 5.2%) due 04/10/26         500.000         442.500         52.5%         37.312	Accuride Corp.		
5.5% (3 Month USD LBCR + 4.50%, Rate Floor: 4.50%) due 0901/25       1,772.93       1,515.90         4.6% (1 Month USD LBCR + 4.50%, Rate Floor: 4.50%) due 1/22/25       1,515.90       1,339.181         Firmas international, LC       1       280.00       1,052.100         0.1% (1 Month USD LBCR + 6.0%, Rate Floor: 6.0%) due 01/07/23       895.386       888.385         10% (3 Month USD LBCR + 6.0%, Rate Floor: 7.0%) due 0607/23       895.386       605.379         50% (4 Month USD LBCR + 6.0%, Rate Floor: 7.0%) due 0403/25       605.866       565.577         50% (3 Month USD LBCR + 4.50%, Rate Floor: 4.0%) (in-kind rate was 2.23%) due 04/27/24 <sup>5</sup> 698.981       429.24         10% (3 Month USD LBCR + 4.50%, Rate Floor: 3.5%) due 04/10/26       500.000       460.000         10% (3 Month USD LBCR + 4.5%, Rate Floor: 3.5%) due 04/10/26       500.000       460.000         10% (3 Month USD LBCR + 4.25%, Rate Floor: 5.25%) due 04/10/26       500.000       460.000         10% (3 Month USD LBCR + 4.25%, Rate Floor: 5.25%) due 04/10/26       37.3% (3 Month USD LBCR + 4.25%, Rate Floor: 5.25%) due 04/10/26       37.3% (3 Month USD LBCR + 4.25%, Rate Floor: 5.25%) due 04/12/21       433.178       394.192       42.5%         11/10/24 (1 Month USD LBCR + 4.25%, Rate Floor: 5.25%) due 04/12/26       37.3% (2 Month USD LBCR + 4.25%, Rate Floor: 5.25%) due 04/12/26       37.3% (2 Month USD LBCR + 4.25%, Rate Floor: 5.25%) due 04/12/26       37.3% (2 Month US	6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	3,725,297	2,704,566
SP PE Fuyer LLC         1.515.809           4.66% (1 Month USD LIBCR + 4.50%, Rate Floor. 4.50%) due 1/222/25         1.515.809         1.555.809           6.1% (1 Month USD LIBCR + 6.00%, Rate Floor. 6.00%) due 11/01/24         1.260.000         1.052,100           CHG Haalhcare Services, Inc.         1.260.000         1.052,100           CHG Haalhcare Services, Inc.         602,995         607.379           CJ70% (3 Month USD LIBCR + 4.00%, Rate Floor. 7.00%) due 02024         602,995         607.379           ScribeAmerica Intermediate Holdon LLC (Healthchannels)         6358,616         586.587           ScribeAmerica Intermediate Holdon LUC (Healthchannels)         6352,810         649.82           ScribeAmerica Intermediate Holdon LUC (Healthchannels)         642.500         500.000         462.500           Scribe America Intermediate Holdon LUC (Healthchannels)         642.500         500.000         462.500           Midas Intermediate Holdon LUC DLE (FL 2.5%, Rate Floor. 5.2%) due 04/10/26         500.000         462.500           Midas Intermediate Holdon LUS ULBCR + 4.25%, Rate Floor. 5.2%) due 01/15/25         373.125         373.125         343.275           Scrib (A Month USD LIBCR + 7.50%, Rate Floor. 5.2%) due 01/15/25         373.125         343.275         373.125         343.275           Timediate Holding, ILLC         5.0% (A Month USD LIBCR + 5.0%, Rate Floor.	BBB Industries, LLC		
4.6% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 1/22/25       1,515,809       1,359,181         Entrans International, LLC       1,260,000       1,052,100         4.0% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 06/07/23       895,386       880,835         Paylika Holding Corp.       602% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24       602,995       607,378         Schekwneids Intermediate Holdon LLC (Healthannels)       635,866       5366,687         A 60% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/27/24 <sup>8</sup> 693,991       482,924         Prive Chassis (GUL)       628,081       600,000       462,500         Midas Intermediate Holdon LLC       6100: 52,50% due 04/10/26       500,000       462,500         Midas Intermediate Holdon LLC       6100: 52,50% due 04/10/26       500,000       462,500         Midas Intermediate Holdon LLC       6100: 52,50% due 04/10/26       500,000       462,500         Midas Intermediate Holdon LLC       6100: 52,50% due 04/10/26       500,000       462,500         Midas Intermediate Holdon LLC       6100: 52,50% due 04/10/26       433,178       344,122         S 55% (2 Month USD LIBOR + 2.75%, Rate Floor: 5,50% due 04/10/26       433,178       344,122         S 55% (2 Month USD LIBOR + 5,50%, Rate Floor: 7,50%, Rate Floor: 8,50%) due 09/02/24	5.58% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 08/01/25	1,772,932	1,516,974
EnTrans International, LLC 6.16% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24 6.16% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23 6.16% (1 Month USD LIBOR + 3.00%, Rate Floor: 7.00%) due 06/07/23 6.26% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.00%) due 06/07/23 6.26% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.00%) due 04/03/25 6.27% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.00%) due 04/03/25 6.27% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/10/26 6.25% (3 Month USD LIBOR + 2.75%, Rate Floor: 5.25%) due 04/10/26 6.25% (3 Month USD LIBOR + 2.25%, Rate Floor: 7.00%) due 04/10/26 6.00%) due 04/10/26 6.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 5.25%) due 04/10/26 6.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 5.25%) due 04/10/26 6.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 5.25%) due 04/10/26 6.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 5.25%) due 04/10/26 6.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 5.25%) due 01/15/25 7.00% (3 Month USD LIBOR + 2.75%, Rate Floor: 7.00%) due 00/11/23 6.05% (3 Month USD LIBOR + 5.50%, Rate Floor: 7.00%) due 00/11/23 6.05% (3 Month USD LIBOR + 5.50%, Rate Floor: 7.00%) due 00/11/23 6.05% (3 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 00/11/23 6.05% (3 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 00/11/23 6.05% (3 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 00/11/23 6.05% (3 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 00/11/24 7.00% (3 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 00/11/24 7.00% (3 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 00/11/24 7.00% (3 Month USD LIBOR + 5.50%) due 01/15/27 7.00% (3 Month USD LIBOR + 5.50%) due 01/15/27 7.00% (3 Month USD LIBOR + 5.50%) due 01/15/27 7.00% (3 Month USD LIBOR + 5.50%) due 01/15/27 7.00% (3 Month USD LIBOR + 5.50%), Rate Floor: 7.50%) due 02/17/23 7.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 7.50%) due 02/17/23 7.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 5.55%) due 02/28/25 <sup>11</sup> 7.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 5.55%) due 02/28/25 <sup>11</sup> 7.50% (3 Month USD L	SP PF Buyer LLC		
6.16% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24         1,262,100         1,052,100           4.07% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23         895,386         880,835           7.07% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24         602,995         607,378           7.07% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24         635,866         565,687           7.07% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/27/24 <sup>8</sup> 689,891         4829,292           7.07% (3 Month USD LIBOR + 8.25%, Rate Floor: 8.25%) due 04/10/26         500,000         4625,000           4.68% (3 Month USD LIBOR + 8.25%, Rate Floor: 3.75%) due 08/18/21         496,144         441,846           9.85% (3 Month USD LIBOR + 8.25%, Rate Floor: 5.55%) due 12/23/21         433,178         394,122           7.07% (3 Month USD LIBOR + 2.75%, Rate Floor: 5.55%) due 12/23/21         433,178         394,122           7.07% (3 Month USD LIBOR + 7.50%, Rate Floor: 5.55%) due 10/15/25         373,125         343,275           7.07% (3 Month USD LIBOR + 7.50%, Rate Floor: 7.05%), due 09/01/23         225,417         216,401           5.05% (3 Month USD LIBOR + 7.50%, Rate Floor: 7.05%), due 09/01/24         148,034         126,791           11/15/24         220,966         220,966         220,966           201/16/16/16/16/16/16/16/16/16/16/16/16/16	4.66% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	1,515,809	1,359,181
CHG Healthcare Services, Inc. 407% (3 Month USD LIBOR + 5.00%, Rate Floor: 7.00%) due 06/07/23 SoribeAmerica Intermediate Holdon LLC (Healthchannels) 468% (1 Month USD LIBOR + 4.50%, Rate Floor: 7.00%) due 12/09/24 669,891 4629,905 SoribeAmerica Intermediate Holdon LLC (Healthchannels) 468% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/27/24 <sup>4</sup> 669,891 462,924 468,000 462,500 Midas Intermediate Holdon IILC 3,75% (3 Month USD LIBOR + 2,75%, Rate Floor: 5,25%) due 04/18/21 403,178 373,125 37			
4.0% (3 Month USD LIBOR + 3.0%, Rate Floor: 4.0%) due 06/07/23         \$983,386         \$883,835           7.0% (3 Month USD LIBOR + 6.0%, Rate Floor: 7.0%) due 1209/24         \$602,995         \$607,379           5.0% (1 Month USD LIBOR + 6.0%, Rate Floor: 4.5%) due 04/03/25         \$638,866         \$586,587           5.0% (1 Month USD LIBOR + 4.5%, Rate Floor: 4.0%) (in-kind rate was 2.23%) due 04/27/24 <sup>8</sup> \$689,891         \$482,924           5.3% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 04/10/26         \$500,000         \$625,900           5.2% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21         \$96,144         \$411,866           5.2% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 09/12/21         \$33,178         \$394,192           7.0% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 09/12/21         \$33,178         \$394,192           7.0% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 09/01/23         \$254,17         \$216,401           8.5% (4 Month USD LIBOR + 5.50%, Rate Floor: 7.00%) due 09/01/23         \$258,17         \$216,401           8.5% (1 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 073/24         \$288,60         \$259,92           7.0% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 073/24         \$269,60         \$268,250           6.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 5.25%) due 073/24         \$269,60         \$269,500           5.25% (1 Month USD LIBOR + 2.	6.16% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24	1,260,000	1,052,100
Playtka Holding Corp.         662.995         667.379           7.07% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24         662.995         667.379           6.48% (1 Month USD LIBOR + 4.30%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/27/24 <sup>4</sup> 689.891         482.924           5.39% (3 Month USD LIBOR + 3.00%, Rate Floor: 8.25%) due 04/10/26         500.000         462.500           Midas Intermediate Holdon LLC         37.8% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/10/26         500.000         462.500           Midas Intermediate Holdon ILC         37.8% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/10/26         37.8% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/15/25         373.125         373.125           7.0% (3 Month USD LIBOR + 1.25%, Rate Floor: 7.00%) due 09/01/23         275.417         216.401         216.607           7.0% (3 Month USD LIBOR + 5.5%, Rate Floor: 7.00%) due 09/01/23         225.417         216.401         216.207           7.0% (3 Month USD LIBOR + 5.5%, Rate Floor: 7.0%) due 09/01/23         225.417         216.401         26.798           7.0% (3 Month USD LIBOR + 4.25%, Rate Floor: 7.0%) due 09/01/23         225.417         216.401         26.799           7.0% (3 Month USD LIBOR + 5.5%, Rate Floor: 7.5%) due 07/31/24         298.469         286.500         25.5% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.5%) due 07/31/24         298.459         285.25%	CHG Healthcare Services, Inc.		
7.07% (3 Morint USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24         602,995         607,379           7.07% (3 Morint USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25         635,686         5366,687           5.36% (3 Mornth USD LIBOR + 4.50%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/27/24*         689,891         482,924           Drive Chassis (DCLI)         52% (3 Mornth USD LIBOR + 8.25%, Rate Floor: 3.75%) due 04/10/26         500,000         462,500           Midss Intermediate Holdo II LLC         3.75% (3 Mornth USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/10/26         301,412         441,846           S.25% (3 Mornth USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21         433,178         394,192           S.25% (3 Mornth USD LIBOR + 4.25%, Rate Floor: 5.05%) due 10/15/25         373,125         343,275           S.25% (3 Mornth USD LIBOR + 4.25%, Rate Floor: 7.00%) due 09/01/23         225,417         216,401           8.05% (1 Mornth USD LIBOR + 5.00%, Rate Floor: 7.00%) due 09/01/23         225,417         216,401           8.05% (1 Mornth USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/15/27         226,417         216,401           1.076% (1 Mornth USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24         286,459         286,250           Checkers Drive-Instel Modings, Inc.         295,458         286,459         236,250           Checkers Drive-Instel Moding LIC         30,000,00         250	4.07% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	895,386	880,835
ScribeAmerica Intermediate Holdco LLC (Healthchannels)         635,866         635,866         635,866         635,866         586,587           4 68% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/27/24 <sup>10</sup> 689,891         482,924           Drive Chassis (DCL)         500,000         462,500         462,500           8,587 (3 Month USD LIBOR + 8.25%, Rate Floor: 3.75%) due 04/10/26         500,000         462,500           Midas Intermediate Holdco ILL C         3.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21         433,178         394,192           5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.55%) due 12/23/21         433,178         394,192           F.11ermediate Holdcon ILL C         3.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 6.50%) due 10/15/25         373,125         343,276           5.65% (3 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 09/17/23         373,125         343,276           7.05% (3 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24         148,034         126,791           1.1rawest Resorts Holding, Inc.         2         2         298,469         286,250           Checkers Druve Insetsutors, Inc.         2         2         2         232,156           5.05% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.5%) due 04/15/27         241,126         23.2707           T	Playtika Holding Corp.		
4.8% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25         635,866         586,587           5.0H Olding I Corp.         5.38% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/27/24 <sup>8</sup> 689,891         482,924           5.52% (3 Month USD LIBOR + 8.25%, Rate Floor: 8.25%) due 04/10/26         500,000         462,500           Midas Intermediate Holdico II LLC         3.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 5.25%) due 08/18/21         433,178         449,144         441,846           S.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21         433,178         343,275           S.25% (3 Month USD LIBOR + 5.50%, Rate Floor: 7.00%) due 09/01/23         225,417         216,401           8.05% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 09/01/23         225,417         216,401           8.05% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 09/01/24         148,034         126,791           1.0100 Mont USD LIBOR + 7.50%, Rate Floor: 2.75%) due 07/31/24         228,469         226,921           2.29% (1 Month USD LIBOR + 2.75%, Rate Floor: 5.5%) due 01/15/27         237,971         445,000         223,176           2.205% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.5%) due 02/17/23         403,702         223,176         19,553,175           10.0000 10.0000000000000000000000000000	7.07% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24	602,995	607,379
SHO Holding I Corp.       689,891       482,924         S3% (3 Month USD LIBOR + 3.00%, Rate Floor: 8.25%) due 04/10/26       500,000       462,500         Midas Intermediate Holdo II LC       375% (3 Month USD LIBOR + 8.25%, Rate Floor: 3.75%) due 08/18/21       496,144       441,846         S2% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21       433,178       394,192         Thiermediate Holdong III LC       373,125       343,276       373,125         S.6% (3 Month USD LIBOR + 4.25%, Rate Floor: 6.50%) due 10/15/25       373,125       343,276         Finetrom Claire Holdings, Inc.       225,417       216,401       256,90% (3 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 09/01/23       225,417       216,401         S.5% (3 Month USD LIBOR + 7.50%, Rate Floor: 5.25%) due 07/31/24       298,469       266,250         Checkers Diver in Restaurants, Inc.       298,469       266,250         S.5% (3 Month USD LIBOR + 2.25%, Rate Floor: 5.25%) due 04/25/24       485,000       209,987         S.6% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24       485,000       209,987         S.6% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24       485,000       232,2156         Total Consumer, Cyclical Inducer + 5.5%, Rate Floor: 5.25%) due 04/25/24       403,750       232,2156         Total Consumer, Cyclical Inducer + 5.5%, Rate Floor: 7.50%) due 02/17	ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
5.36% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/27/24 <sup>4</sup> 683,891         482,924           8.52% (3 Month USD LIBOR + 8.25%, Rate Floor: 8.25%) due 04/10/26         500,000         462,500           Midas Intermediate Holdcol II LLC         496,144         441,846           S.25% (3 Month USD LIBOR + 2.75%, Rate Floor: 5.25%) due 02/12/21         433,178         394,192           S.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21         433,178         394,192           S.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 10/15/25         373,125         343,275           S.60% (3 Month USD LIBOR + 5.00%, Rate Floor: 7.00%) due 09/01/23         225,417         216,401           8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24         148,034         126,791           Intrawest Resorts Holdings, Inc.         225,417         216,401         25,608         266,250           S.25% (3 Month USD LIBOR + 7.50%, Rate Floor: 5.25%) due 04/25/24         286,469         286,250           S.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/15/27         241,126         237,207           Sotherby's         6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.25%) due 02/17/23         403,750         232,156           10 Month USD LIBOR + 6.50%, Rate Floor: 5.25%) due 02/17/23         3,000,000         2,895,000 <t< td=""><td></td><td>635,866</td><td>586,587</td></t<>		635,866	586,587
Drive Chassis (DCL)         4.25%           8.52% (3 Month USD LIBOR + 8.25%, Rate Floor: 3.75%) due 04/10/26         500,000         462,500           Midas Intermediate Holdco II LLC         3.75% (3 Month USD LIBOR + 2.25%, Rate Floor: 3.75%) due 08/18/21         496,144         441,846           S.25% (3 Month USD LIBOR + 2.25%, Rate Floor: 5.25%) due 12/23/21         433,178         394,192           PT Intermediate Holdco II LLC         373,125         343,275           6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 10/15/25         373,125         343,275           American Tire Distributors, Inc.         225,417         216,401           8.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 7.00%) due 09/01/23         225,417         216,401           8.00% (1 Month USD LIBOR + 5.50%, Rate Floor: 7.00%) due 07/31/24         288,469         286,250           Checkers Dirvie-In Restaurants, Inc.         2011/126         237,207         241,126         237,207           Sothely's         6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 7.50%) due 02/17/23         403,750         223,126           Total Consumer, Cyclical         19,553,175         19,553,175         19,553,175           Industrial - 7.7%         11,005,010         2,895,000         2,895,000         2,895,000           NA Rail Hold Co LLC (Partiol)         5,55% (3 Month USD LIBOR + 5,25%, Rate			
8.52% (3 Month USD LIBOR + 8.25%, Rate Floor: 8.25%) due 04/10/26         500,000         462,500           Midas Intermediate Holdco II LLC         3.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21         496,144         441,846           S.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21         433,178         394,192           6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.05%) due 12/23/21         373,125         373,125         373,125           A.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 7.00%) due 09/01/23         225,417         216,601         148,034         126,791           Intrawest Resorts Holdings, Inc.         7.00% (3 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 09/01/23         298,469         286,250           2.91% (1 Month USD LIBOR + 2.75%, Rate Floor: 5.25%) due 04/25/24         485,000         250,987           2.91% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24         486,000         250,987           3.50% (1 Month USD LIBOR + 4.55%, Rate Floor: 5.25%) due 04/25/24         480,000         250,987           5.65% (3 Month USD LIBOR + 5.50%, Rate Floor: 7.50%) due 02/17/23         403,750         232,156           7.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 7.50%) due 02/26/25 <sup>111</sup> 3,000,000         2,895,000           N Rail Hold Co LLC (Patinot)         5.55% (3 Month USD LIBOR + 5.55%, Rate Floor: 5.25%) due 02/26/25 <sup>111</sup> 3,000,000         2,895,	5.36% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/27/24 <sup>8</sup>	689,891	482,924
Midas Intermediate Holdco II LLC       496,144       441,846         S 375% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21       496,144       441,846         Nellson Nutraceutical       433,178       394,192         5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21       373,125       343,275         Romeican Tire Distributors, Inc.       373,125       343,275         7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23       225,417       216,401         8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24       148,034       126,791         Intrawest Resorts Holdings, Inc.       298,469       286,250         Checkers Drive-In Restaurants, Inc.       298,469       286,250         5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/15/27       241,126       237,207         5.60% (1 Month USD LIBOR + 5.50%, Rate Floor: 7.50%) due 02/17/23       403,750       222,156         5.60% (1 Month USD LIBOR + 5.50%, Rate Floor: 7.50%) due 02/17/23       403,750       222,156         Total Consumer, Cyclical       9,75% (3 Month USD LIBOR + 5.50%, Rate Floor: 5.25%) due 02/28/25 <sup>111</sup> 3,000,000       2,895,000         N Rai Hold Co LLC (Paritol)       5.56% (3 Month USD LIBOR + 8.75%, Rate Floor: 5.25%) due 02/28/25 <sup>111</sup> 1,906,223       1,906,223         10.30% (3 Mo			
3.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21       496,144       441,846         Nellson Nutraceutical       433,178       394,192         5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21       433,178       394,192         PT Interrediate Holdings III LLC       373,125       373,275         6.50% (3 Month USD LIBOR + 5.60%, Rate Floor: 6.50%) due 01/15/25       373,125       343,275         7.00% (3 Month USD LIBOR + 5.60%, Rate Floor: 7.00%) due 09/01/23       225,417       216,401         8.50% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.00%) due 09/01/23       225,417       216,601         8.50% (1 Month USD LIBOR + 7.50%, Rate Floor: 2.75%) due 07/31/24       298,469       286,250         Checkers Drive-In Restaurants, Inc.       225,417       241,26       237,207         S.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24       485,000       250,987         S.25% (3 Month USD LIBOR + 5.50%, Rate Floor: 5.25%) due 02/17/23       403,750       223,166         Tolat Consumer, Cyclical       19,553,175       19,553,175       19,553,175         Industrial - 7.76%       19,553,175       19,652,175       19,652,175         Soft% (3 Month USD LIBOR + 8.50%, Rate Floor: 9,75%) due 02/28/25 <sup>111</sup> 3,000,000       2,895,000         N Rail Hold C LLC (Paritot)       1,005,757       1,9		500,000	462,500
Nellson Nutraceutical       433,178       394,192         5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21       433,178       394,192         F1 Intermediate Holdings III LLC       373,125       343,275         American Tire Distributors, Inc.       225,417       216,401         8.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 7.00%) due 09/01/23       225,417       216,401         8.60% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24       148,034       126,791         Intrawest Resorts Holdings, Inc.       291,% (1 Month USD LIBOR + 7.50%, Rate Floor: 5.25%) due 01/25/24       298,469       286,250         Checkers Drive-In Restaurants, Inc.       5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/25/24       485,000       250,987         Sotheby's       6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.25%) due 01/15/27       241,126       237,207         Biue Nile, Inc.       7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 5.25%) due 02/17/23       403,750       222,156         Total Consumer, Cyclical       9.75% (3 Month USD LIBOR + 8.50%, Rate Floor: 9.75%) due 02/28/25 <sup>111</sup> 3,000,000       2.895,000         N Rail Hold Co LLC (Patriot)       5.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 9.75%) due 07/10/26       1,945,125       1,906,223         YAK MAT (YKA ACCESS LLC)       1.905,125       1,906,223       1	Midas Intermediate Holdco II LLC		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21       433,178       394,192         PT Intermediate Holdings III LLC       373,125       343,275         American Tire Distributors, Inc.       700% (3 Month USD LIBOR + 5.00%, Rate Floor: 7.00%) due 09/01/23       225,417       216,401         8.50% (1 Month USD LIBOR + 5.00%, Rate Floor: 7.00%) due 09/01/23       225,417       216,401         8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24       148,034       126,791         Intrawest Resorts Holdings, Inc.       298,469       286,250         2.91% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 07/31/24       298,469       286,250         Checkers Drive-In Restaurants, Inc.       5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/25/24       485,000       250,987         Sotheby's       6.50% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23       241,126       237,207         Blue Nile, Inc.       7.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 7.50%) due 02/17/23       403,750       232,156         Total Consumer, Cyclical       7.50% (3 Month USD LIBOR + 5.57%, Rate Floor: 9.75%) due 02/28/25 <sup>tt1</sup> 3,000,000       2,895,000         N Rail Hold Co LLC (Patriot)       1.945,125       1.945,125       1.946,223         5.55% (3 Month USD LIBOR + 5.25%, Rate Floor: 10.00%) due 07/10/26       2,425,000       <	3.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21	496,144	441,846
PT Intermediate Holdings III LLC 6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 10/15/25 American Tire Distributors, Inc. 7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23 8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24 148,034 117awest Resorts Holdings, Inc. 2.91% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24 Checkers Drive-In Restaurants, Inc. 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24 8.50% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24 8.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 01/15/27 Bile Nile, Inc. 7.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 7.50%) due 02/17/23 7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23 17.50% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/17/23 17.50% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>tht</sup> 17.50% (3 Month USD LIBOR + 8.75%, Rate Floor: 5.25%) due 10/19/26 <sup>tht</sup> 9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 5.25%) due 10/19/26 <sup>tht</sup> 1.945,125 1.945,			
6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 10/15/25       373,125       343,275         American Tire Distributors, Inc.       225,417       216,401         8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24       148,034       126,791         Intrawest Resorts Holdings, Inc.       298,469       286,250         2.91% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24       298,469       286,250         Checkers Drive-In Restaurants, Inc.       5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24       86,000       250,987         5.25% (3 Month USD LIBOR + 5.50%, Rate Floor: 5.25%) due 01/15/27       241,126       237,207         Blue Nile, Inc.       19,553,175       19,553,175         Industrial - 7.7%       19,000,000       228,25%, 00         Polis Poli	· · ·	433,178	394,192
American Tire Distributors, Inc.       225,417       216,401         7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23       225,417       216,401         8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24       148,034       126,751         2.91% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24       298,469       286,250         Checkers Drive-In Restaurants, Inc.       255% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24       485,000       250,987         Sotheby's       6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 01/15/27       241,126       237,207         Bius Nile, Inc.       7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23       403,750       222,156         Total Consumer, Cyclical       19,553,175       19,553,175       19,553,175         Industrial - 7.7%       3,000,000       2,895,000       2,895,000         NA Rail Hold Co LLC (Patriot)       5,56% (3 Month USD LIBOR + 5,25%, Rate Floor: 9.75%) due 02/28/25 <sup>ttt1</sup> 3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       5,56% (3 Month USD LIBOR + 5,25%, Rate Floor: 5,25%) due 07/10/26       1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       1,000,000       2,425,000       1,705,575       1,005,7575         Mileage Plus Holdings LLC       2,55% (3 Month USD LIBOR + 5,			
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23       225,417       216,401         8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24       148,034       126,791         Intrawest Resorts Holdings, Inc.       298,469       286,250         Checkers Drive-In Restaurants, Inc.       258% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24       485,000       250,987         Sotheby's       6.50% (1 Month USD LIBOR + 4.25%, Rate Floor: 6.50%) due 01/15/27       241,126       237,207         Bule Nile, Inc.       7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23       403,750       232,156         Total Consumer, Cyclical       19,553,175       19,553,175       19,553,175         Industrial - 7.7%       81       3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       5.56% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>111</sup> 3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 01/19/26 <sup>111</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       10.00%, Rate Floor: 6.25%) due 06/21/27       1,000,000       2,425,000       1,705,575         JatiBule Alive A	· · ·	373,125	343,275
8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24       148,034       126,791         Intravest Resorts Holdings, Inc.       298,669       286,250         Checkers Drive-In Restaurants, Inc.       255% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24       485,000       250,987         Sotheby's       6.50% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24       485,000       250,987         Sotheby's       6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.25%) due 04/25/24       485,000       250,987         Sotheby's       6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.25%) due 01/15/27       241,126       237,207         Blue Nile, Inc.       7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23       403,750       232,156         Total Consumer, Cyclical       19,553,175       19,553,175       19,553,175         Industrial - 7.7%       8       11,945,125       3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       5.56% (3 Month USD LIBOR + 8.75%, Rate Floor: 5.25%) due 10/19/26 <sup>1111</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       1,000,000       2,425,000       1,705,575         Milage Plus Holdings LLC       2,55% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         JetBlue Aitways Corp.			
Intrawest Resorts Holdings, Inc. 2.91% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24 Checkers Drive-In Restaurants, Inc. 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24 Sotheby's 6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 01/15/27 Blue Nile, Inc. 7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23 Total Consumer, Cyclical Industrial - 7.7% Bhi Investments LLC 9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>111</sup> NA Rail Hold Co LLC (Patriot) 5.56% (3 Month USD LIBOR + 8.75%, Rate Floor: 5.25%) due 02/28/25 <sup>111</sup> NA Rail Hold Co LLC (Patriot) 5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 07/10/26 10.30% (3 Month USD LIBOR + 5.25%, Rate Floor: 10.00%) due 07/10/26 Mater Jack Source Jack		,	,
2.91% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24       298,469       286,250         Checkers Drive-In Restaurants, Inc.       2525% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24       485,000       250,987         Sotheby's       6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 01/15/27       241,126       237,207         Blue Nile, Inc.       7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23       403,750       232,156         Total Consumer, Cyclical       19,553,175       19,553,175         Industrial - 7.7%       91       3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       3,000,000       2,895,000         S.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>111</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       1,000,000       2,425,000       1,705,575         10.30% (3 Month USD LIBOR + 5.25%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC		148,034	126,791
Checkers Drive-In Restaurants, Inc.         5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24         485,000         250,987           Sotheby's         6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 01/15/27         241,126         237,207           Blue Nile, Inc.         7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23         403,750         232,156           Total Consumer, Cyclical         19,553,175         19,553,175         19,553,175           Industrial - 7.7%         Blue Nile, Inc.         3,000,000         2,895,000           NA Rail Hold Co LLC (Patriot)         5.56% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>tht</sup> 3,000,000         2,895,000           NA Rail Hold Co LLC (Patriot)         5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>tht</sup> 1,945,125         1,906,223           YAK MAT (YAK ACCESS LLC)         1         1         1,945,125         1,906,223           YAK MAT (YAK ACCESS LLC)         1         1         1,000,000         1,515,945           JetBlue Alindags LLC         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27         1,500,000         1,515,945           JetBlue Alindags LLC         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27         1,000,000         995,750           Sot% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/2		000.400	000 050
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24       485,000       250,987         Sotheby's       241,126       237,207         6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 7.50%) due 01/15/27       241,126       237,207         Blue Nile, Inc.       7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23       403,750       232,156         Total Consumer, Cyclical       19,553,175       19,553,175         Industrial - 7.7%       50% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>tht</sup> 3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>tht</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       1       1       1,945,125       1,906,223         10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC		298,469	280,230
Sotheby's       6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 01/15/27       241,126       237,207         Blue Nile, Inc.       7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23       403,750       232,156         Total Consumer, Cyclical       19,553,175       19,553,175         Industrial - 7.7%       8       9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>†††</sup> 3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       5.66% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>†††</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       1       1,945,125       1,906,223         10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         JetBlue Airways Corp.       -       -       -       -         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,000,000       995,750       -         Diversitech Holdings, Inc.       8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>†††</sup> 1,000,000       950,000         Pelican Products, Inc.       -       -       -       -		485.000	250.007
6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 01/15/27       241,126       237,207         Blue Nile, Inc.       7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23       403,750       232,156         Total Consumer, Cyclical       19,553,175       19,553,175         Industrial - 7.7%       9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>tht</sup> 3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>tht</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       1       1,945,125       1,906,223         10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         9.75% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         9.6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         9.75% (3 Month USD LIBOR + 5.25%, Rate Floor: 8.50%) due 06/02/25 <sup>tht</sup> 1,000,000       950,000         Piversitech Holdings, Inc.       8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>tht</sup> 1,000,000       950,000		485,000	250,987
Blue Nile, Inc.       7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23       403,750       232,156         Total Consumer, Cyclical       19,553,175         Industrial - 7.7%       9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>11+</sup> 3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>11+</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         JetBlue Airways Corp.       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         Diversitech Holdings, Inc.       8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>11+</sup> 1,000,000       950,000         Pelican Products, Inc.       1,000,000       950,000       1,000,000       950,000		241 126	227 207
7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23       403,750       232,156         Total Consumer, Cyclical       19,553,175         Industrial - 7.7%       8         Bhi Investments LLC       9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>†††</sup> 3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       5.65% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>†††</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         JetBlue Airways Corp.       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         Diversitech Holdings, Inc.       8.50% (3 Month USD LIBOR + 5.25%, Rate Floor: 8.50%) due 06/02/25 <sup>†††</sup> 1,000,000       950,000         Pelican Products, Inc.       8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>†††</sup> 1,000,000       950,000		241,120	237,207
Total Consumer, Cyclical         19,553,175           Industrial - 7.7%         Bhi Investments LLC         9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>†††</sup> 3,000,000         2,895,000           NA Rail Hold Co LLC (Patriot)         5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>†††</sup> 1,945,125         1,906,223           YAK MAT (YAK ACCESS LLC)         10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26         2,425,000         1,705,575           Mileage Plus Holdings LLC         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27         1,500,000         1,515,945           JetBlue Airways Corp.         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24         1,000,000         995,750           Diversitech Holdings, Inc.         8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>†††</sup> 1,000,000         950,000           Pelican Products, Inc.         1,000,000         950,000         950,000         1,000,000         950,000		402 750	000 450
Industrial - 7.7%         Industrial - 7.7%           Bhi Investments LLC         9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>†††</sup> 3,000,000         2,895,000           NA Rail Hold Co LLC (Patriot)         5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>†††</sup> 1,945,125         1,906,223           YAK MAT (YAK ACCESS LLC)         10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26         2,425,000         1,705,575           Mileage Plus Holdings LLC         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27         1,500,000         1,515,945           JetBlue Airways Corp.         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24         1,000,000         995,750           Diversitech Holdings, Inc.         8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>†††</sup> 1,000,000         950,000           Pelican Products, Inc.         1,000,000         950,000         950,000		403,730	
Bhi Investments LLC       9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>†††</sup> 3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>†††</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC       2,425,000       1,515,945         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         JetBlue Airways Corp.       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         Diversitech Holdings, Inc.       8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>†††</sup> 1,000,000       950,000         Pelican Products, Inc.       1,000,000       950,000       950,000			19,553,175
9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>ttt</sup> 3,000,000       2,895,000         NA Rail Hold Co LLC (Patriot)       1,945,125       1,906,223         5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>ttt</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         JetBlue Airways Corp.       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         Diversitech Holdings, Inc.       8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>ttt</sup> 1,000,000       950,000         Pelican Products, Inc.       1,000,000       950,000       950,000			
NA Rail Hold Co LLC (Patriot)       1,945,125       1,906,223         5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>111</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       2,425,000       1,705,575         10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC       0       0       0         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         JetBlue Airways Corp.       0       0       0         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         Diversitech Holdings, Inc.       8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>111</sup> 1,000,000       950,000         Pelican Products, Inc.       1,000,000       950,000       1,000,000       950,000		0.000.000	0.005.000
5.56% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26 <sup>+++</sup> 1,945,125       1,906,223         YAK MAT (YAK ACCESS LLC)       10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         JetBlue Airways Corp.       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         Diversitech Holdings, Inc.       8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>+++</sup> 1,000,000       950,000         Pelican Products, Inc.       1,000,000       950,000       1,000,000       950,000	, ,	3,000,000	2,895,000
YAK MAT (YAK ACCESS LLC)       10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         JetBlue Airways Corp.       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         Diversitech Holdings, Inc.       8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>ttt</sup> 1,000,000       950,000         Pelican Products, Inc.       1,000,000       950,000       1,000,000       950,000			1 000 000
10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26       2,425,000       1,705,575         Mileage Plus Holdings LLC       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         JetBlue Airways Corp.       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         Diversitech Holdings, Inc.       8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>tht</sup> 1,000,000       950,000         Pelican Products, Inc.       950,000       950,000       950,000		1,945,125	1,906,223
Mileage Plus Holdings LLC       1,500,000       1,515,945         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,000,000       1,515,945         JetBlue Airways Corp.       1,000,000       995,750         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         Diversitech Holdings, Inc.       1,000,000       950,000         8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>ttt</sup> 1,000,000       950,000         Pelican Products, Inc.       1,000,000       950,000		0.405.000	
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27       1,500,000       1,515,945         JetBlue Airways Corp.       6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         Diversitech Holdings, Inc.       8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>ttt</sup> 1,000,000       950,000         Pelican Products, Inc.       950,000       1,000,000       950,000		2,425,000	1,705,575
JetBlue Airways Corp.         6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24         1,000,000         995,750           Diversitech Holdings, Inc.         8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>111</sup> 1,000,000         950,000           Pelican Products, Inc.         1,000,000         950,000	5 5	1 500 000	
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24       1,000,000       995,750         Diversitech Holdings, Inc.       1,000,000       950,000         8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>111</sup> 1,000,000       950,000         Pelican Products, Inc.       1,000,000       950,000		1,500,000	1,515,945
Diversitech Holdings, Inc.         8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>111</sup> 1,000,000         950,000           Pelican Products, Inc.         1,000,000         950,000		1 000 000	005 750
8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 <sup>†††</sup> 1,000,000         950,000           Pelican Products, Inc.         1,000,000         1,000,000         1,000,000		1,000,000	995,750
Pelican Products, Inc.	• · · · ·	1 000 000	050.000
		1,000,000	950,000
		0/5 020	807 050
	T.00/0 (0 Monar COD ELEON T 0.00/0, Nate 1 1001. T.00/0) adde 00/01/20	343,009	037,000

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## Guggenheim Credit Allocation Fund SCHEDULE OF INVESTMENTS (Unaudited)

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SENIOR FLOATING RATE INTERESTS <sup>†1,9</sup> - 37.6% (continued)	Face Amount <sup>~</sup>	Value
Industrial - 7.7% (continued)		
National Technical		
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 06/12/21 <sup>†††</sup>	711,491	\$693,703
Avison Young (Canada), Inc.		
5.27% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 01/31/26 ProAmpac PG Borrower LLC	595,500	553,815
9.50% (2 Month USD LIBOR + 8.50%, Rate Floor: 9.50%) due 11/18/24	250,000	228,543
Total Industrial		12,341,604
Consumer, Non-cyclical - 5.5%	-	12,011,001
Springs Window Fashions		
9.57% (3 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	2,900,000	2,402,157
Cambrex Corp.		
6.00% (1 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 12/04/26 <sup>+++</sup>	1,691,500	1,689,386
Endo Luxembourg Finance Co.		
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/29/24	1,389,258	1,336,869
US Foods, Inc.	993,750	958,969
4.25% (6 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/24/25 Moran Foods LLC	993,750	906,909
16.63% (3 Month USD LIBOR + 1.00%, Rate Floor: 2.00%) (in-kind rate was 10.75%) due 10/01/24 <sup>111.8</sup>	486,434	436,992
9.50% (3 Month USD LIBOR + 1.00%, Rate Floor: 2.00%) (in-kind rate was 6.00%) due 04/01/24 <sup>ttt.8</sup>	407,940	371,390
Blue Ribbon LLC	,	
5.00% (1 Month USD LIBOR + 4.00% and 3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/15/21	850,000	780,785
CTI Foods Holding Co. LLC		
7.00% (6 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) (in-kind rate was 3.00%) due 05/03/24 <sup>ttt,8</sup>	631,410	593,525
11.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 6.00%) due 05/03/24 <sup>111,8</sup>	92,615	84,279
Examworks Group, Inc. 3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 01/27/23 <sup>†††</sup>	133,333	100.001
Total Consumer, Non-cyclical	100,000	128,291
Technology - 3.7%	-	8,782,643
24-7 Intouch, Inc.		
4.91% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25 <sup>111</sup>	2,407,125	2,190,484
Park Place Technologies LLC	_,,	_,,
9.00% (1 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 03/30/26***	1,680,723	1,579,880
Aspect Software, Inc.		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	1,209,542	1,127,898
1A Smart Start LLC	000.000	000.000
7.00% (Commercial Prime Lending Rate + 3.75%, Rate Floor: 4.75%) due 08/19/27	980,000	980,000
Total Technology	-	5,878,262
Communications - 3.3%		
Flight Bidco, Inc. 7.66% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	2,415,000	2,051,543
Cengage Learning Acquisitions, Inc.	2,413,000	2,001,040
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	1,514,190	1,243,528
Nielsen Finance LLC	,- ,	, -,
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 06/04/25	748,125	749,995
Resource Label Group LLC		
9.50% (3 Month USD LIBOR + 8.50%, Rate Floor: 9.50%) due 11/26/23 <sup>††</sup>	850,000	701,250
Houghton Mifflin Co.	000 500	000 400
7.25% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 11/22/24	292,500	269,100
McGraw-Hill Global Education Holdings LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	277,828	239,163
Total Communications		
Financial - 2.5%	-	5,254,579
Teneo Holdings LLC		
6.25% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 07/11/25	3,970,000	3,811,200
	-,,	,- ,

## Guggenheim Credit Allocation Fund SCHEDULE OF INVESTMENTS (Unaudited)

	Face Amount <sup>∼</sup>	Value
SENIOR FLOATING RATE INTERESTS <sup>th,9</sup> - 37.6% (continued) Financial - 2.5% (continued)		
JZ Capital Partners Ltd.		
6.75% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 06/14/21 <sup>ttt</sup> Citadel Securities LP	100,000	\$98,933
2.91% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 02/27/26	99,500	98,629
Total Financial		4,008,762
Energy - 1.9%		
SeaPort Financing LLC		
5.66% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/31/25 <sup>ttt</sup> Panda Stonewall	2,534,349	2,255,571
6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 11/12/21 Summit Midstream Partners, LP	635,066	571,032
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22 <sup>ttt</sup>	1,115,544	189,642
Permian Production Partners LLC		
due 05/20/24 <sup>tht,7</sup>	1,995,000	99,750
Gavilan Resources LLC due 03/01/24 <sup>ttt,7</sup>	3,280,000	16 400
	5,280,000	16,400
Total Energy Basic Materials - 0.5%		3,132,395
Big River Steel LLC		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 08/23/23 Ascend Performance Materials Operations LLC	536,840	533,082
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 08/27/26	297,750	295,270
Total Basic Materials	,	828,352
Utilities - 0.3%		
Stonewall		
6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 11/13/21	513,439	461,668
Total Senior Floating Rate Interests (Cost \$70,851,831)		60,241,440
ASSET-BACKED SECURITIES <sup>††</sup> - 1.4%		
Collateralized Loan Obligations - 1.2% Monroe Capital CLO Ltd.		
2017-1A, 3.86% (3 Month USD LIBOR + 3.60%) due 10/22/26 <sup>3,9</sup> FDF I Ltd.	1,000,000	904,715
2015-1A, 6.88% due 11/12/30 <sup>2.3</sup>	500,000	437,688
Treman Park CLO Ltd.	,	. ,
2015-1A, due 10/20/28 <sup>23,10</sup>	500,000	336,567
Dryden 41 Senior Loan Fund		
2015-41A, due 04/15/31 <sup>3,10</sup>	600,000	272,829
Total Collateralized Loan Obligations		1,951,799
Financial - 0.1%		
NCBJ 2015-1A, 5.88% due 07/08/22 <sup>+++,2</sup>	217,637	040 407
Transport-Aircraft - 0.1%	217,037	219,467
Turbine Engines Securitization Ltd.         2013-1A, 6.38% due 12/13/48 <sup>2,4</sup>	202,396	117,709
Total Asset-Backed Securities (Cost \$2,672,271)		2,288,975
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>†††</sup> - 1.2% Residential Mortgage Backed Securities - 1.2%		
FKRT	4 070 5 10	4 004 404
5.47% due 07/03/23 <sup>4</sup> Total Collateralized Mortgage Obligations	1,972,543	1,991,124
(Cost \$1,972,547) Total Investments - 130.8%		1,991,124
(Cost \$227,274,597)		\$ 209,807,174
Other Assets & Liabilities, net - (30.8)%		(49,433,666)
Total Net Assets - 100.0%		\$ 160,373,508

**Guggenheim Credit Allocation Fund** 

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# SCHEDULE OF INVESTMENTS (Unaudited)

August 31, 2020

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

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Aug	Value at just 31, 2020	0	Unrealized Depreciation
JPMorgan Chase Bank, N.A.	515,000	EUR	09/16/20 \$	607,700	\$	614,754	\$	(7,054)
Barclays Bank plc	1,933,000	GBP	09/16/20	2,520,031		2,583,629		(63,598)
							\$	(70.652)

The face amount is denominated in U.S. dollars unless otherwise indicated.

Non-income producing security.

† Value determined based on Level 1 inputs, unless otherwise noted - See Note 4.

tt Value determined based on Level 2 inputs, unless otherwise noted - See Note 4.

††† Value determined based on Level 3 inputs — See Note 4.

1 Affiliated issuer.

2 All or a portion of these securities have been physically segregated in connection with borrowings, reverse repurchase agreements and unfunded loan commitments. As of August 31, 2020, the total value of securities segregated was \$71,626,775.

3 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under quidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$114,088,607 (cost \$112,278,503), or 71.1% of total net assets.

4 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$6,550,817 (cost \$9,563,997), or 4.1% of total net assets — See Note 7.

5 Perpetual maturity.

6 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

7 Security is in default of interest and/or principal obligations.

8 Payment-in-kind security.

9 Variable rate security. Rate indicated is the rate effective at August 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.

10 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

EUR - Euro GBP — British Pound LIBOR — London Interbank Offered Rate plc — Public Limited Company

Unfunded Loan Commitments (Note 6)

Total Liabilities

See Sector Classification in Other Information section.

The following table summarizes the inputs used to value the Fund's investments at August 31, 2020 (See Note 4 in the Notes to Schedule of Investments):

Investments in Securities (Assets)	Level	1 Quoted Prices	Level 2 Significant Observable Inputs	ι	Level 3 Significant Jnobservable Inputs	Total
Common Stocks	\$	91,270	\$ 386,768	\$	2,004,487	\$ 2,482,525
Preferred Stocks		—	1,099,860		—	1,099,860
Corporate Bonds		—	140,776,096		927,154	141,703,250
Senior Floating Rate Interests		_	38,250,004		21,991,436	60,241,440
Asset-Backed Securities		—	2,069,508		219,467	2,288,975
Collateralized Mortgage Obligations		—	—		1,991,124	1,991,124
Total Assets	\$	91,270	\$ 182,582,236	\$	27,133,668	\$ 209,807,174
	Level	1 Quoted	Level 2 Significant Observable	ι	Level 3 Significant Jnobservable	
Investments in Securities (Liabilities)		Prices	Inputs		Inputs	Total
Forward Foreign Currency Exchange Contracts**	\$	—	\$ 70,652	\$	—	\$ 70,652

\$

\$

\$

70,652

\$

55,704

55,704

55,704

126,356

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

Please refer to the detailed Schedule of Investments for a 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 \$42,224,093 are categorized as Level 2 within the disclosure hierarchy - See Note 3.

### Guggenheim Credit Allocation Fund SCHEDULE OF INVESTMENTS (Unaudited)

FGS

August 31, 2020

The following is a summary of the significant unobservable input used in the fair valuation of assets and liabilities categorized within the Level 3 of the fair value hierarchy.

	Ending Balance at				Weighted
Category	August 31, 2020	Valuation Technique	Unobservable Inputs	Input Range	Average*
Assets:					
Asset-Backed Securities	\$ 219,467	Yield Analysis	Yield	4.9%	—
Collateralized Mortgage Obligations	1,991,124	Model Price	Purchase Price	—	_
Common Stocks	1,579,538	Third Party Pricing	Broker Quote	—	—
Common Stocks	416,886	Enterprise Value	Valuation Multiple	2.0x-15.8x	9.6x
Common Stocks	8,063	Model Price	Liquidation Value	—	—
Corporate Bonds	656,734	Option Adjusted Spread	Broker Quote	—	—
		off the prior month end			
		broker quote			
Corporate Bonds	270,420	Yield Analysis	Yield	8.5%	—
Senior Floating Rate Interests	15,396,154	Third Party Pricing	Broker Quote	—	—
Senior Floating Rate Interests	3,687,636	Model Price	Market Comparable Yields	6.3%-11.9%	10.7%
Senior Floating Rate Interests	1,421,460	Model Price	Purchase Price	—	—
Senior Floating Rate Interests	808,382	Yield Analysis	Yield	11.1%-15.1%	13.3%
Senior Floating Rate Interests	677,804	Enterprise Value	Valuation Multiple	9.8x	9.8x
Total Assets	\$27,133,668				
Liabilities:					
Unfunded Loan Commitments	\$ 55,704	Model Price	Purchase Price	—	—

\* Inputs are weighted by the fair value of the instruments.

Significant changes in a quote, yield, market comparable yields, liquidation value or valuation multiples would generally result in significant changes in the fair value of the security.

The Fund's fair valuation leveling guidelines were revised to classify a single daily broker quote, or a vendor price based on a single daily or monthly broker quote, as Level 3 rather than Level 2, if such a quote or price cannot be supported with other available market information.

Transfers between Level 2 and Level 3 may occur as markets fluctuate and/or the availability of data used in an investment's valuation changes. For the period ended August 31, 2020, the Fund had assets with a total value of \$2,845,428 transfer into Level 3 from Level 2 due to a lack of observable inputs and had assets with a total value of \$5,005,716 transfer out of Level 3 into Level 2 due to changes in the securities valuation methods based on the availability of observable market inputs.

#### Summary of Fair Value Level 3 Activity

Following is a reconciliation of Level 3 assets for which significant unobservable inputs were used to determine fair value for the period ended August 31, 2020:

_					Assets						I	iabilities
	Α	sset-Backed Securities	C	Collateralized Mortgage Obligations	Corporate Bonds	I	Senior Floating Rate Interests	Common Stocks	٦	Fotal Assets	с	Unfunded Loan ommitments
Beginning Balance	\$	233,134	\$	-	\$ 916,340	\$	23,786,484	\$ 1,804,983	\$	26,740,941	\$	(87,630)
Purchases/(Receipts)		-		2,000,004	-		26,751	-		2,026,755		(173,273)
(Sales, maturities and												
paydowns)/Fundings		(25,463)		(27,457)	(8,049)		(424,469)	-		(485,438)		-
Amortization of												
premiums/discounts		-		-	154		45,893	-		46,047		-
Total realized gains (losses) included in												
earnings		-		-	-		(118)	-		(118)		-
Total change in unrealized appreciation (depreciation)												
included in earnings		11,796		18,577	18,709		717,183	199,504		965,769		205,199
Transfers into Level 3		-		-	-		2,845,428	-		2,845,428		-
Transfers out of Level 3		-		-	-		(5,005,716)	-		(5,005,716)		-
Ending Balance	\$	219,467	\$	1,991,124	\$ 927,154	\$	21,991,436	\$ 2,004,487	\$	27,133,668	\$	(55,704)
Net change in unrealized appreciation (depreciation) for investments in Level 3 securities still held at												
August 31, 2020	\$	11,796	\$	18,577	\$ 18,709	\$	648,305	\$ 199,504	\$	896,891	\$	166,688

#### Affiliated Transactions

Investments representing 5% or more of the outstanding voting shares of a company, or control of or by, or common control under Guggenheim Investments, result in that company being considered an affiliated issuer, as defined in the 1940 Act.

Transactions during the period ended August 31, 2020, in which the company is an affiliated issuer, were as follows:

Security Name	Valu	ıe 05/31/20	Additions	Reductions	Realized Gain (Loss)	Change in Unrealized Appreciation Depreciation)	Va	alue 08/31/20	Shares 08/31/20
Common Stocks									
BP Holdco LLC <sup>*</sup>	\$	19,237	\$ -	\$ -	\$ _	\$ 4,021	\$	23,258	65,965
Targus Group International Equity,									
Inc.*		56,995	-	-	-	9,788		66,783	32,060
	\$	76,232	\$ -	\$ _	\$ _	\$ 13,809	\$	90,041	
* Non-income producin	g securi	ty.							

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## NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

Note 1 – Organization

FGS

Guggenheim Credit Allocation Fund (the "Fund") was organized as a Delaware statutory trust on June 7, 2012, and commenced investment operations on June 26, 2013. The Fund is registered as a diversified, closed-end management investment company under the Investment Company Act of 1940, as amended (the "1940 Act").

The Fund's investment objective is to seek total return through a combination of current income and capital appreciation.

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

#### Note 2 – Significant Accounting Policies

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 Guggenheim's 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 soft the basis of the last soft be valued on the basis of the last soft be valued on the basis of the last bid price.

Open-end investment companies are valued at their net asset value per share ("NAV") 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. In addition, under the Valuation Procedures, the Valuation Committee and Guggenheim Funds Investment Advisors, LLC ("GFIA" or the "Adviser") are authorized to use prices and other information supplied by a third party pricing vendor in valuing foreign securities.

Debt securities with a maturity of greater than 60 days at acquisition are valued at prices that reflect broker-dealer supplied valuations or are obtained from independent pricing services, which may consider the trade activity, treasury spreads, yields or price of bonds of comparable quality, coupon, maturity,

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## NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

and type, as well as prices quoted by dealers who make markets in such securities. Short-term debt securities with a maturity of 60 days or less at acquisition are valued at amortized cost, provided such amount approximates 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.

Forward foreign currency exchange contracts are valued daily based on the applicable exchange rate of the underlying currency.

Investments for which market quotations are not readily available are fair-valued as determined in good faith by GFIA 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. Treasury securities, and other information analysis.

#### Note 3 – 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 2 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 purpose:

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.

#### Forward Foreign Currency Exchange Contracts

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.

#### **Reverse Repurchase Agreements**

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

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### NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

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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 4 - 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. A significant portion of the Fund's assets and liabilities are categorized as Level 2, as indicated in this report.

Quotes from broker-dealers, adjusted for fluctuations in criteria such as credit spreads and interest rates, may also be used to value the Fund's assets and liabilities, i.e. prices provided by a broker-dealer or other market participant who has not committed to trade at that price. Although quotes are typically received from established market participants, the Fund may not have the transparency to view the underlying inputs which support the market quotations. Significant changes in a quote would generally result in significant changes in the fair value of the security.

Certain fixed income securities are valued by obtaining a monthly quote from a broker-dealer, adjusted for fluctuations in criteria such as credit spreads and interest rates.

Certain loans and other securities are valued using a single daily broker quote or a price from a third party vendor based on a single daily or monthly broker quote.

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 5 – Federal Income Tax Information

The Fund intends to comply with the provisions of Subchapter M of the Internal Revenue Code applicable to regulated investment companies and will distribute substantially all taxable net investment income and capital gains sufficient to relieve the Fund from all, or substantially all, federal income, excise and state income taxes. Therefore, no provision for federal or state income tax or federal excise tax is required.

Tax positions taken or expected to be taken in the course of preparing the Fund's tax returns are evaluated to determine whether the tax positions are "more-likely-thannot" of being sustained by the applicable tax authority. Tax positions not deemed to meet the more-likely-than-not threshold would be recorded as a tax benefit or expense in the current year. Management has analyzed the Fund's tax positions taken, or to be taken, on U.S. federal income tax returns for all open

### NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

tax years, and has concluded that no provision for income tax is required in the Fund's financial statements. The Fund's U.S. federal income tax returns are subject to examination by the Internal Revenue Service for a period of three years after they are filed.

At August 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:

		Tax Unrealized	Tax Unrealized	Net Tax Unrealized
	Tax Cost	Appreciation	Depreciation	Appreciation (Depreciation)
\$	227,342,687	\$ 7,239,249	\$ (24,845,414)	\$ (17,606,165)

#### Note 6 – Unfunded Loan Commitments

Pursuant to the terms of certain loan agreements, the Fund held unfunded loan commitments as of August 31, 2020. The Fund is obligated to fund these loan commitments at the borrower's discretion.

The unfunded loan commitments as of August 31, 2020, were as follows:

Borrower	Maturity Date		Face Amount*	Value
Alexander Mann	12/16/24	GBP	77,135	\$18,040
Aspect Software, Inc.	07/15/23		253,514	2,460
Cypress Intermediate Holdings III, Inc.	04/27/22		450,000	3,037
Examworks Group, Inc.	01/27/23		366,667	13,867
Solera LLC	12/03/22		1,000,000	18,300
				\$55,704

\* The face amount is denominated in U.S. dollars unless otherwise indicated.

GBP - British Pound

### Note 7 – Restricted Securities

The securities below are considered illiquid and restricted under guidelines established by the Board:

Restricted Securities	Acquisition Date	Cost	Value
Basic Energy Services, Inc.			
10.75% due 10/15/23	09/25/18	\$571,229	\$115,000
Beverages & More, Inc.			
11.50% due 06/15/22 <sup>1</sup>	06/16/17	4,438,221	3,990,750
Bruin E&P Partners LLC			
due 08/01/23 <sup>2</sup>	10/11/18	922,965	1,823
FKRT			
5.47% due 07/03/23	06/12/20	1,972,547	1,991,124
Mirabela Nickel Ltd.			
due 06/24/19 <sup>2</sup>	12/31/13	1,160,920	63,991
Princess Juliana International Airport Operating Company N.V.			
5.50% due 12/20/271	02/05/14	297,702	270,420
Turbine Engines Securitization Ltd.			
2013-1A, 6.38% due 12/13/481	11/27/13	200,413	117,709
		\$9,563,997	\$6,550,817

1 All or a portion of these securities have been physically segregated in connection with borrowings and unfunded loan commitments. 2 Security is in default of interest and/or principal obligations.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

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#### Note 8 – COVID-19 and Recent Developments

The global ongoing crisis caused by the outbreak of COVID-19 is causing materially reduced consumer demand and economic output, disrupting supply chains, resulting in market closures, travel restrictions and quarantines, and adversely impacting local and global economies. Investors should be aware that in light of the current uncertainty, volatility and distress in economies, financial markets, and labor and health conditions all over the world, the Fund's investments and a shareholder's investment in the Fund are subject to sudden and substantial losses, increased volatility and other adverse events. Firms through which investors invest with the Fund, the Fund, its service providers, the markets in which it invests and market intermediaries are also impacted by quarantines and similar measures intended to contain the ongoing pandemic, which can obstruct their functioning and subject them to heightened operational risks.

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

### Sector Classification

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.