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## Guggenheim Strategic Opportunities Fund SCHEDULE OF INVESTMENTS (Unaudited)

FGS

	Shares	Value
COMMON STOCKS <sup>†</sup> - 5.4%		
Financial - 4.9%		• • • • • • • • • • • •
Pershing Square Tontine Holdings Ltd. — Class A <sup>*,1,2</sup>	1,042,740	\$20,573,260
Aequi Acquisition Corp. — Class A <sup>+1,2</sup>	738,900	7,174,719
KKR Acquisition Holdings I Corp. — Class A <sup>*2</sup> RXR Acquisition Corp. — Class A <sup>*2</sup>	683,132	6,612,718 1,476,813
TPG Pace Beneficial II Corp. <sup>2</sup>	151,468 124,882	1,211,356
MSD Acquisition Corp. — Class A <sup>*,2</sup>	116,869	1,138,304
AfterNext HealthTech Acquisition Corp. <sup>*2</sup>	107,300	1,059,051
Convers Park III Acquisition Corp. <sup>*2</sup>	99.600	993,012
Waverley Capital Acquisition Corp. 1 <sup>*,2</sup>	93,900	939,000
Soaring Eagle Acquisition Corp. — Class A <sup>*,2</sup>	85,487	852,305
TPG Pace Solutions Corp. <sup>2</sup>	70,577	702,241
Acropolis Infrastructure Acquisition Corp. <sup>2</sup>	69,500	689,440
Blue Whale Acquisition Corp. 1 <sup>,2</sup>	57,300	615,975
Exide Technologies <sup>1</sup>	342	341,710
Colicity, Inc. — Class A <sup>*,2</sup>	32,421	312,538
Colicity, Inc. <sup>12</sup>	6,532	64,014
RXR Acquisition Corp. <sup>*,2</sup>	3,243	32,106
Total Financial		44,788,562
Technology - 0.2%	70.000	1 000 050
Matterport, Inc.	79,600	1,282,356
Qlik Technologies, Inc Class A <sup>*,†††</sup> Qlik Technologies, Inc Class B <sup>*,†††</sup>	56 13,812	78,951
Total Technology	13,612	1,361,308
Consumer, Non-cyclical - 0.1%		1,301,300
ATD New Holdings, Inc. <sup>1,t†</sup>	13,571	919,435
Cengage Learning Holdings II, Inc. <sup>*,t†</sup>	11,126	239,209
Save-A-Lot <sup>*,††</sup>	15,565	87,556
Targus Group International Equity, Inc. <sup>*,+11,3</sup>	12,989	31,629
Chef Holdings, Inc.****	31	1,718
Total Consumer, Non-cyclical		1,279,547
Utilities - 0.1%		
TexGen Power LLC <sup>††</sup>	22,219	899,870
Energy - 0.1%		
SandRidge Energy, Inc.	39,565	352,128
Unit Corp.	5,916	130,152
Permian Production Partners LLC <sup>+++</sup>	86,684	110,089
Titan Energy LLC <sup>*,†††,1</sup>	9,603	1
Total Energy		592,370
Communications - 0.0% Figs, Inc. — Class A <sup>*</sup>	10,450	100 551
Industrial - 0.0%	10,430	428,554
BP Holdco LLC*.ttt.3	55,076	38,828
Vector Phoenix Holdings, LP <sup>*,ttt</sup>	55,076	15,146
Total Industrial	33,070	53,974
Total Common Stocks		00,014
(Cost \$48,748,790)		49,404,185
PREFERRED STOCKS <sup>††</sup> - 4.8%		
Financial - 4.4%		
Bank of America Corp., 4.38%	240,000	6,259,200
First Republic Bank, 4.25%	158,000	4,019,520
Public Storage, 4.63%	144,400	3,999,880
Wells Fargo & Co., 4.70%	148,000	3,822,840
Prudential Financial, Inc., 4.13% due 09/01/60	140,000	3,647,000
PartnerRe Ltd., 4.88%	128,000	3,489,280
W R Berkley Corp., 4.13% due 03/30/61	126,000	3,389,400
American Financial Group, Inc., 4.50% due 09/15/60	100,000	2,719,000
CNO Financial Group, Inc., 5.13% due 11/25/60	80,000	2,134,400
Equitable Holdings, Inc., 4.30%	82,000	2,064,760
First Republic Bank, 4.13%	54,800	1,388,632
Assurant, Inc., 5.25% due 01/15/61	40,000 36,800	1,084,000 986,240
W R Berkley Corp., 4.25% due 09/30/60 Selective Insurance Group, Inc., 4.60%	36,000	936,000
Exide Technologies <sup>*,†††</sup>	761	761,240
	701	701,240

Public Storage, 4.13%	16,400	428,368
Total Financial		41,129,760
Government - 0.4%		
Farmer Mac, 5.75%	112,000	3,002,720
AgriBank FCB, 6.88% <sup>4</sup>	4,000	432,000
Total Government		3,434,720
Total Preferred Stocks		
(Cost \$42,179,724)		44,564,480
WARRANTS <sup>†</sup> - 0.1%		
Matterport, Inc.		
Expiring 08/24/27*	135,954	789,893
KKR Acquisition Holdings I Corp Class A		
Expiring 12/31/27 <sup>*,2</sup>	170,782	170,782
Aequi Acquisition Corp.		
Expiring 11/30/27 <sup>*,2</sup>	246,299	160,094
Pershing Square Tontine Holdings, Ltd.		
Expiring 07/24/25 <sup>*2</sup>	115,860	156,944
Soaring Eagle Acquisition Corp Class A		
Expiring 12/31/27*.2	17,096	38,979
MSD Acquisition Corp.		
Expiring 05/13/23 <sup>*2</sup>	23,373	30,385
RXR Acquisition Corp.		
Expiring 03/08/26 <sup>*2</sup>	30,292	24,234

	Shares	Valu
WARRANTS <sup>†</sup> - 0.1% (continued)		
Colicity, Inc Class A Expiring 12/31/27 <sup>*2</sup>	6,483	¢1 72
Fotal Warrants	0,403	\$4,73
(Cost \$2,489,499)		1,376,04
CLOSED-END FUNDS <sup>†</sup> - 4.7%		1,570,04
BlackRock Taxable Municipal Bond Trust <sup>1</sup>	285,768	7,552,84
Nuveen Taxable Municipal Income Fund	288,424	6,743,353
Nuveen AMT-Free Municipal Credit Income Fund	289.378	5,263,78
BlackRock Corporate High Yield Fund, Inc. <sup>1</sup>	361,116	4,550,06
nvesco Municipal Opportunity Trust <sup>1</sup>	226,390	3,176,25
nvesco Trust for Investment Grade Municipals	207,369	2,957,08
nvesco Municipal Trust <sup>1</sup>	184,293	2,596,68
nvesco Advantage Municipal Income Trust II1	160,639	2,041,72
Blackstone Strategic Credit Fund	133,677	1,852,76
BlackRock Municipal Income Trust	107,502	1,679,18
BlackRock Credit Allocation Income Trust <sup>1</sup>	84,909	1,301,65
Ares Dynamic Credit Allocation Fund, Inc. <sup>1</sup>	67,119	1,093,36
Nuveen AMT-Free Quality Municipal Income Fund	30,353	482,00
BlackRock Debt Strategies Fund, Inc. <sup>1</sup>	35,574	410,52
Nuveen Quality Municipal Income Fund	25,068	407,85
Eaton Vance Limited Duration Income Fund <sup>1</sup>	30,426	405,57
Nestern Asset High Income Opportunity Fund, Inc. <sup>1</sup>	60,865	319,54
BlackRock MuniVest Fund, Inc. <sup>1</sup>	24,084	236,02
Total Closed-End Funds		
(Cost \$37,069,416)		43,070,29
MONEY MARKET FUND <sup>†</sup> - 1.6%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.01%⁵	15,017,973	15,017,97
otal Money Market Fund		
(Cost \$15,017,973)		15,017,97
	Face	, ,
	Amount <sup>~</sup>	
CORPORATE BONDS <sup>††</sup> - 53.8%		
Financial - 19.3%		
Morgan Stanley Finance LLC		
	10 500 000	
1.50% due 10/23/29 <sup>7</sup>	13,500,000	14,557,05
1.50% due 10/23/29 <sup>7</sup> Dyal Capital Partners III	13,500,000	14,557,05
Dyal Capital Partners III       4.40% due 06/15/40 <sup>+++</sup>	10,000,000	
Dyal Capital Partners III 4.40% due 06/15/40 <sup>†††</sup> Wilton RE Ltd.	10,000,000	10,347,73
Dyal Capital Partners III           4.40% due 06/15/40 <sup>+++</sup> Wilton RE Ltd.           6.00% <sup>+++,1,4,8,9</sup>		10,347,73
Dyal Capital Partners III 4.40% due 06/15/40 <sup>+++</sup> Nilton RE Ltd. 6.00% <sup>+++,1,4,8,9</sup> Kuvare US Holdings, Inc.	10,000,000 6,300,000	10,347,73
Dyal Capital Partners III           4.40% due 06/15/40 <sup>†††</sup> Wilton RE Ltd.           6.00% <sup>†††,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup>	10,000,000	10,347,73 6,868,07
Dyal Capital Partners III           4.40% due 06/15/40 <sup>†††</sup> Wilton RE Ltd.           6.00% <sup>†††1,148,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.	10,000,000 6,300,000 6,400,000	10,347,73 6,868,07 6,633,00
Dyal Capital Partners III           4.40% due 06/15/40 <sup>†††</sup> Nilton RE Ltd.           6.00% <sup>†††,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup>	10,000,000 6,300,000	10,347,73 6,868,07 6,633,00
Dyal Capital Partners III           4.40% due 06/15/40 <sup>†††</sup> Wilton RE Ltd.           6.00% <sup>†††,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Ditigroup, Inc.	10,000,000 6,300,000 6,400,000 6,800,000	10,347,73 6,868,03 6,633,00 6,443,77
Dyal Capital Partners III           4.40% due 06/15/40 <sup>†††</sup> Wilton RE Ltd.           6.00% <sup>†††,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.           3.88% <sup>14,9</sup>	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000	10,347,73 6,868,07 6,633,00 6,443,77 4,115,00
Dyal Capital Partners III           4.40% due 06/15/40 <sup>†††</sup> Wilton RE Ltd.           6.00% <sup>†††,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Ditigroup, Inc.           3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup>	10,000,000 6,300,000 6,400,000 6,800,000	10,347,73 6,868,07 6,633,00 6,443,77 4,115,00
Dyal Capital Partners III           4.40% due 06/15/40 <sup>†††</sup> Wilton RE Ltd.           6.00% <sup>†††,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.           3.88% <sup>14,9</sup> 4.00% <sup>14,9</sup> Charles Schwab Corp.	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000	10,347,73 6,868,07 6,633,00 6,443,77 4,115,00 1,815,62
Dyal Capital Partners III           4.40% due 06/15/40 <sup>+++</sup> Witton RE Ltd.           6.00% <sup>+++,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Ditigroup, Inc.           3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Charles Schwab Corp.           5.38% <sup>1,4,9</sup>	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000	10,347,73 6,868,03 6,633,00 6,443,73 4,115,00 1,815,62 3,333,90
Dyal Capital Partners III           4.40% due 06/15/40 <sup>+++</sup> Witon RE Ltd.           6.00% <sup>+++,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.           3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Charles Schwab Corp.           5.38% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup>	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000	10,347,73 6,868,03 6,633,00 6,443,73 4,115,00 1,815,62 3,333,90
Dyal Capital Partners III           4.40% due 06/15/40 <sup>+++</sup> Wilton RE Ltd.           6.00% <sup>+++,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Ditigroup, Inc.           3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Charles Schwab Corp.           5.38% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Vational Life Insurance Co.	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000 2,350,000	10,347,73 6,868,03 6,633,00 6,443,77 4,115,00 1,815,62 3,333,90 2,455,10
Dyal Capital Partners III           4.40% due 06/15/40 <sup>+++</sup> Wilton RE Ltd.           6.00% <sup>+++,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.           3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Charles Schwab Corp.           5.38% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Vational Life Insurance Co.           10.50% due 09/15/39 <sup>8</sup>	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000	10,347,73 6,868,0 6,633,0 6,443,7 4,115,0 1,815,63 3,333,9 2,455,11
Dyal Capital Partners III           4.40% due 06/15/40 <sup>+++</sup> Vilton RE Ltd.           6.00% <sup>+++,1,4,8,9</sup> Xuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> iberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.           3.88% <sup>14,9</sup> 4.00% <sup>14,9</sup> Charles Schwab Corp.           5.38% <sup>14,4</sup> 4.00% <sup>14,4</sup> Vational Life Insurance Co.           10.50% due 09/15/39 <sup>8</sup> ron Mountain, Inc.	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000 2,350,000 3,400,000	10,347,73 6,868,0 6,633,00 6,443,7 4,115,00 1,815,63 3,333,99 2,455,10 5,547,33
Dyal Capital Partners III           4.40% due 06/15/40 <sup>+++</sup> Vilton RE Ltd.           6.00% <sup>+++,1,4,8,9</sup> Xuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> iberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.           3.88% <sup>14,9</sup> 4.00% <sup>14,9</sup> Charles Schwab Corp.           5.38% <sup>14,9</sup> 4.00% <sup>14,4</sup> Autonal Life Insurance Co.           10.50% due 09/15/39 <sup>8</sup> ron Mountain, Inc.           5.63% due 07/15/32 <sup>8</sup>	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000 2,350,000	10,347,73 6,868,0 6,633,00 6,443,7 4,115,00 1,815,63 3,333,99 2,455,10 5,547,33
Dyal Capital Partners III         4.40% due 06/15/40 <sup>+++</sup> Wilton RE Ltd.         6.00% <sup>+++,1,4,8,9</sup> Kuvare US Holdings, Inc.         7.00% due 02/17/51 <sup>4,8</sup> .iberty Mutual Group, Inc.         4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.         3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Charles Schwab Corp.         5.38% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> National Life Insurance Co.         10.50% due 09/15/39 <sup>8</sup> ron Mountain, Inc.         5.63% due 07/15/32 <sup>8</sup> Markel Corp.	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000 2,350,000 3,400,000 5,000,000	10,347,73 6,868,03 6,633,00 6,443,77 4,115,00 1,815,62 3,333,90 2,455,10 5,547,33 5,430,52
Dyal Capital Partners III         4.40% due 06/15/40 <sup>+++</sup> Wilton RE Ltd.         6.00% <sup>+++,1,4,8,9</sup> Kuvare US Holdings, Inc.         7.00% due 02/17/51 <sup>4,8</sup> .iberty Mutual Group, Inc.         4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.         3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Charles Schwab Corp.         5.38% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> National Life Insurance Co.         10.50% due 09/15/39 <sup>8</sup> ron Mountain, Inc.         5.63% due 07/15/32 <sup>8</sup> Markel Corp.         6.00% <sup>1,4,9</sup>	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000 2,350,000 3,400,000	10,347,73 6,868,03 6,633,00 6,443,77 4,115,00 1,815,62 3,333,90 2,455,10 5,547,33 5,430,52
Dyal Capital Partners III         4.40% due 06/15/40 <sup>+++</sup> Wilton RE Ltd.         6.00% <sup>+++,1,4,8,9</sup> Kuvare US Holdings, Inc.         7.00% due 02/17/51 <sup>4,8</sup> .iberty Mutual Group, Inc.         4.30% due 02/01/61 <sup>1,8</sup> Ditigroup, Inc.         3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Charles Schwab Corp.         5.38% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Vational Life Insurance Co.         10.50% due 09/15/39 <sup>8</sup> ron Mountain, Inc.         5.63% due 07/15/32 <sup>8</sup> Markel Corp.         6.00% <sup>1,4,9</sup>	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000 2,350,000 3,400,000 5,000,000 4,770,000	10,347,73 6,868,0 6,633,00 6,443,7 4,115,00 1,815,63 3,333,90 2,455,10 5,547,33 5,430,53 5,301,3
Dyal Capital Partners III         4.40% due 06/15/40 <sup>+++</sup> Wilton RE Ltd.         6.00% <sup>+++,1,4,8,9</sup> Kuvare US Holdings, Inc.         7.00% due 02/17/51 <sup>4,8</sup> .iberty Mutual Group, Inc.         4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.         3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Charles Schwab Corp.         5.38% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Vational Life Insurance Co.         10.50% due 09/15/39 <sup>8</sup> ron Mountain, Inc.         5.63% due 07/15/32 <sup>8</sup> Markel Corp.         6.00% <sup>1,4,9</sup> Hampton Roads PPV LLC         6.62% due 06/15/53 <sup>8</sup>	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000 2,350,000 3,400,000 5,000,000	10,347,73 6,868,03 6,633,00 6,443,77 4,115,00 1,815,63 3,333,90 2,455,10 5,547,33 5,430,53 5,301,33
Dyal Capital Partners III           4.40% due 06/15/40 <sup>+++</sup> Wilton RE Ltd.           6.00% <sup>+++,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> .iberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.           3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Charles Schwab Corp.           5.38% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Vational Life Insurance Co.           10.50% due 09/15/39 <sup>8</sup> ron Mountain, Inc.           5.63% due 07/15/32 <sup>8</sup> Markel Corp.           6.00% <sup>1,4,9</sup> Hampton Roads PPV LLC           6.62% due 06/15/53 <sup>8</sup> SLP Capital Limited Partnership / GLP Financing II, Inc.	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000 2,350,000 3,400,000 5,000,000 4,770,000 4,500,000	10,347,73 6,868,07 6,633,00 6,443,77 4,115,00 1,815,62 3,333,90 2,455,10 5,547,38 5,430,52 5,301,37 5,074,47
Dyal Capital Partners III           4.40% due 06/15/40 <sup>++++</sup> Witon RE Ltd.           6.00% <sup>++++,14,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.           3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Charles Schwab Corp.           5.38% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> National Life Insurance Co.           10.50% due 09/15/39 <sup>8</sup> ron Mountain, Inc.           5.63% due 07/15/32 <sup>8</sup> Markel Corp.           6.00% <sup>1,4,9</sup> Hampton Roads PPV LLC           6.62% due 06/15/53 <sup>8</sup> SLP Capital Limited Partnership / GLP Financing II, Inc.           4.00% due 01/15/31 <sup>1</sup>	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000 2,350,000 3,400,000 5,000,000 4,770,000 4,500,000 3,410,000	10,347,73 6,868,07 6,633,06 6,443,77 4,115,00 1,815,62 3,333,90 2,455,16 5,547,38 5,547,38 5,430,52 5,301,37 5,074,47 3,692,48
Dyal Capital Partners III           4.40% due 06/15/40 <sup>111</sup> Witton RE Ltd.           6.00% <sup>111,1,4,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.           3.88% <sup>14,9</sup> 4.00% <sup>14,9</sup> Charles Schwab Corp.           5.38% <sup>14,9</sup> 4.00% <sup>14,9</sup> Vational Life Insurance Co.           10.50% due 09/15/39 <sup>8</sup> ron Mountain, Inc.           5.63% due 07/15/32 <sup>8</sup> Varkel Corp.           6.00% <sup>14,49</sup> Hampton Roads PPV LLC           6.62% due 06/15/53 <sup>8</sup> SLP Capital Limited Partnership / GLP Financing II, Inc.           4.00% due 01/15/31 <sup>1</sup> 5.30% due 01/15/29 <sup>1</sup>	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000 2,350,000 3,400,000 5,000,000 4,770,000 4,500,000	10,347,73 6,868,07 6,633,06 6,443,77 4,115,00 1,815,62 3,333,90 2,455,16 5,547,38 5,430,52 5,301,37 5,074,47 3,692,48
Dyal Capital Partners III           4.40% due 06/15/40 <sup>++++</sup> Wilton RE Ltd.           6.00% <sup>++++,14,8,9</sup> Kuvare US Holdings, Inc.           7.00% due 02/17/51 <sup>4,8</sup> Liberty Mutual Group, Inc.           4.30% due 02/01/61 <sup>1,8</sup> Citigroup, Inc.           3.88% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> Charles Schwab Corp.           5.38% <sup>1,4,9</sup> 4.00% <sup>1,4,9</sup> National Life Insurance Co.           10.50% due 09/15/39 <sup>8</sup> Iron Mountain, Inc.           5.63% due 07/15/32 <sup>8</sup> Markel Corp.           6.00% <sup>1,4,9</sup> Hampton Roads PPV LLC           6.62% due 06/15/53 <sup>8</sup> GLP Capital Limited Partnership / GLP Financing II, Inc.           4.00% due 01/15/31 <sup>1</sup>	10,000,000 6,300,000 6,400,000 6,800,000 4,000,000 1,750,000 3,000,000 2,350,000 3,400,000 5,000,000 4,770,000 4,500,000 3,410,000	14,557,05 10,347,73 6,868,07 6,633,06 6,443,77 4,115,00 1,815,62 3,333,90 2,455,16 5,547,35 5,430,52 5,301,37 5,074,47 3,692,48 1,232,93 4,612,50

5.00% due 02/01/26 <sup>1,8</sup>	5,300,000	4,584,500
RXR Realty LLC		
5.25% due 07/17/25 <sup>+++</sup>	4,200,000	4,538,856
QBE Insurance Group Ltd.		
7.50% due 11/24/43 <sup>1,4,8</sup>	3,000,000	3,360,000
<b>5.88%</b> <sup>1,4,8,9</sup>	950,000	1,048,942
Hunt Companies, Inc.		
5.25% due 04/15/29 <sup>8</sup>	4,350,000	4,263,000
NFP Corp.		
6.88% due 08/15/28 <sup>8</sup>	4,075,000	4,181,969
United Wholesale Mortgage LLC		
5.50% due 11/15/25 <sup>1,8</sup>	3,650,000	3,741,250
5.50% due 04/15/29 <sup>8</sup>	300,000	294,000
Equitable Holdings, Inc.		
4.95% <sup>1,4,9</sup>	3,650,000	3,969,375
Host Hotels & Resorts, LP		
3.50% due 09/15/30	3,610,000	3,803,645
OneMain Finance Corp.		
4.00% due 09/15/30	1,700,000	1,703,638
6.13% due 03/15/241	1,500,000	1,616,250
6.63% due 01/15/281	250,000	288,557
Bank of America Corp.		
6.50% <sup>1,4,9</sup>	2,000,000	2,255,000
6.30% <sup>1,4,9</sup>	1,000,000	1,162,150
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/288	3,150,000	3,411,166
American Equity Investment Life Holding Co.		
5.00% due 06/15/271	2,950,000	3,369,970

	Face Amount⁻	Value
CORPORATE BONDS <sup>††</sup> - 53.8% (continued)		
Financial - 19.3% (continued)		
BBC Military Housing-Navy Northeast LLC	0.000.000	<b>A</b> A <b>A</b> A <b>A</b> A <b>A</b>
6.30% due 10/15/49	2,800,000	\$3,294,702
Lincoln National Corp. 4.38% due 06/15/50 <sup>1</sup>	2,560,000	3,181,350
LPL Holdings, Inc.	2,300,000	3,101,330
4.00% due 03/15/29 <sup>8</sup>	3,050,000	3,114,965
Global Atlantic Finance Co.		
4.70% due 10/15/51 <sup>1,4,8</sup>	2,700,000	2,767,848
Wells Fargo & Co.		
3.90% <sup>4,9</sup>	2,250,000	2,335,027
Assurant, Inc. 4.90% due 03/27/28	1,950,000	2,279,780
Fort Knox Military Housing Privatization Project	1,930,000	2,279,780
5.82% due 02/15/52 <sup>8</sup>	1,882,025	2,240,972
Fairfax Financial Holdings Ltd.		· · ·
3.38% due 03/03/31 <sup>1,8</sup>	2,000,000	2,110,934
Kennedy-Wilson, Inc.		
5.00% due 03/01/31 <sup>1</sup>	2,000,000	2,080,580
First American Financial Corp.	4740.000	4.044.000
4.00% due 05/15/30 <sup>1</sup>	1,740,000	1,944,309
MetLife, Inc. 3.85% <sup>1,4,9</sup>	1,820,000	1,911,000
OneAmerica Financial Partners, Inc.	1,820,000	1,911,000
4.25% due 10/15/50 <sup>1.8</sup>	1,730,000	1,876,977
Newmark Group, Inc.	.,,	.,
6.13% due 11/15/231	1,450,000	1,573,250
Weyerhaeuser Co.		
6.88% due 12/15/33 <sup>1</sup>	1,100,000	1,537,457
Allianz SE		
3.50% <sup>1,4,8,9</sup>	1,400,000	1,451,100
Reinsurance Group of America, Inc. 3.15% due 06/15/30 <sup>1</sup>	1,000,000	1,076,427
Atlas Mara Ltd.	1,000,000	1,070,427
due 12/31/21 <sup>ttt,10,11</sup>	2,200,000	1,050,940
PartnerRe Finance B LLC	_,,	.,,
4.50% due 10/01/50 <sup>1,4</sup>	950,000	996,262
PHM Group Holding Oy		
4.75% due 06/18/26	EUR 800,000	958,110
Fort Benning Family Communities LLC	700.00/	004.070
6.09% due 01/15/51 <sup>8</sup> Pacific Beacon LLC	709,084	934,672
5.63% due 07/15/51 <sup>8</sup>	680,878	764,392
Bank of New York Mellon Corp.	080,878	704,392
4.70% <sup>1,4,9</sup>	670,000	736,330
AmWINS Group, Inc.	,	,
4.88% due 06/30/298	700,000	711,375
Macquarie Bank Ltd.		
3.62% due 06/03/30 <sup>8</sup>	640,000	681,743
Greystar Real Estate Partners LLC	450.000	100.105
5.75% due 12/01/25 <sup>1,8</sup>	450,000	460,125
Fort Gordon Housing LLC 6.32% due 05/15/51 <sup>8</sup>	200,000	247,608
USI, Inc.	200,000	247,000
6.88% due 05/01/25 <sup>1,8</sup>	150,000	153,045
Total Financial		177,524,574
Consumer, Cyclical - 8.7%		,==.,•
Delta Air Lines, Inc.		
7.00% due 05/01/25 <sup>1,8</sup>	9,635,000	11,261,499
Marriott International, Inc.		
4.63% due 06/15/30	2,320,000	2,666,711
3.50% due 10/15/32 <sup>1</sup>	1,400,000	1,494,912
2.85% due 04/15/31	1,280,000	1,306,181
5.75% due 05/01/25 <sup>1</sup>	490,000	562,808

Air Canada Class A Pass Through Trust		
5.25% due 04/01/29 <sup>1,8</sup>	5,060,601	5,497,626
Walgreens Boots Alliance, Inc.		
4.10% due 04/15/50 <sup>1</sup>	3,800,000	4,302,165
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.75% due 10/20/28 <sup>1,8</sup>	3,600,000	4,005,000
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 <sup>1,8</sup>	3,500,000	3,692,500
Williams Scotsman International, Inc.		
4.63% due 08/15/28 <sup>1,8</sup>	3,550,000	3,683,125
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 <sup>1,8</sup>	2,950,000	3,204,733
Live Nation Entertainment, Inc.		
6.50% due 05/15/27 <sup>1,8</sup>	2,550,000	2,811,375
HP Communities LLC		
6.16% due 09/15/53 <sup>8</sup>	1,000,000	1,289,319
6.82% due 09/15/53 <sup>8</sup>	945,652	1,130,388
United Airlines, Inc.		
4.63% due 04/15/29 <sup>1,8</sup>	2,300,000	2,386,710
Air Canada		
4.63% due 08/15/29 <sup>8</sup>	CAD 2,800,000	2,232,987
Yum! Brands, Inc.		
4.63% due 01/31/32	1,850,000	2,002,181
7.75% due 04/01/25 <sup>1,8</sup>	200,000	215,478
PetSmart, Inc. / PetSmart Finance Corp.		
4.75% due 02/15/28 <sup>1,8</sup>	2,000,000	2,082,500
Hyatt Hotels Corp.		
5.75% due 04/23/30 <sup>1</sup>	1,690,000	2,029,209
Aramark Services, Inc.		
6.38% due 05/01/25 <sup>1,8</sup>	1,750,000	1,852,463
5.00% due 02/01/28 <sup>1,8</sup>	110,000	114,380
Powdr Corp.		
6.00% due 08/01/25 <sup>1,8</sup>	1,825,000	1,927,547
LBC Tank Terminals Holding Netherlands BV		
6.88% due 05/15/23 <sup>1,8</sup>	1,875,000	1,871,250
JetBlue Class A Pass Through Trust		
4.00% due 11/15/32 <sup>16</sup>	1,654,051	1,812,726

	Face Amount <sup>~</sup>	Value
CORPORATE BONDS <sup>th</sup> - 53.8% (continued)		
Consumer, Cyclical - 8.7% (continued) Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.		
5.75% due 01/20/26 <sup>1,8</sup>	1,650,000	\$1,737,664
Six Flags Theme Parks, Inc.	1,030,000	\$1,737,004
7.00% due 07/01/25 <sup>1,8</sup>	1,575,000	1,683,281
Nyndham Hotels & Resorts, Inc.	.,,	.,000,201
4.38% due 08/15/28 <sup>1,8</sup>	1,625,000	1,681,371
Suburban Propane Partners Limited Partnership / Suburban Energy Finance Corp.		
5.00% due 06/01/31 <sup>8</sup>	1,000,000	1,030,000
5.88% due 03/01/27 <sup>1</sup>	610,000	636,687
Picasso Finance Sub, Inc.	1 000 000	
6.13% due 06/15/25 <sup>1,8</sup>	1,338,000	1,414,935
Scotts Miracle-Gro Co. 4.00% due 04/01/31 <sup>1.8</sup>	1,300,000	1 202 250
Boyne USA, Inc.	1,300,000	1,303,250
4.75% due 05/15/29 <sup>1,8</sup>	1,250,000	1,287,500
CD&R Smokey Buyer, Inc.	1,230,000	1,207,000
6.75% due 07/15/25 <sup>1.8</sup>	1,025,000	1,091,051
Superior Plus Limited Partnership / Superior General Partner, Inc.	.,,	-,,
4.50% due 03/15/29 <sup>1,8</sup>	1,000,000	1,036,250
/ail Resorts, Inc.		
6.25% due 05/15/25 <sup>1,8</sup>	600,000	639,300
Ferguson Finance plc		
3.25% due 06/02/30 <sup>1.8</sup>	490,000	533,316
United Airlines Class AA Pass Through Trust		
3.45% due 12/01/27	482,996	509,546
Boyd Gaming Corp.	050.000	074.000
8.63% due 06/01/25 <sup>1,8</sup>	250,000	271,200
Wabash National Corp. 5.50% due 10/01/25 <sup>1.8</sup>	100,000	101,250
Total Consumer, Cyclical	100,000	80,392,374
Consumer, Non-cyclical - 6.1%		00,392,374
Altria Group, Inc.		
3.70% due 02/04/51 <sup>1</sup>	6,000,000	5,811,907
CPI CG, Inc.	-,,	-,,
8.63% due 03/15/26 <sup>8</sup>	4,150,000	4,526,820
Sotheby's	· · ·	
7.38% due 10/15/27 <sup>1,8</sup>	3,400,000	3,607,570
US Foods, Inc.		
6.25% due 04/15/25 <sup>1,8</sup>	1,950,000	2,054,812
4.75% due 02/15/29 <sup>8</sup>	1,400,000	1,433,250
Sabre GLBL, Inc.	0.005.000	
7.38% due 09/01/25 <sup>1.8</sup>	2,225,000	2,352,938
9.25% due 04/15/25 <sup>1,8</sup>	750,000	864,375
Acadia Healthcare Company, Inc. 5.00% due 04/15/29 <sup>1.8</sup>	2,400,000	2,502,000
5.50% due 07/01/28 <sup>8</sup>	550,000	580,250
Kraft Heinz Foods Co.	330,000	500,250
5.20% due 07/15/45 <sup>1</sup>	1,250,000	1,602,504
4.38% due 06/01/461	850,000	984,541
Post Holdings, Inc.	,	
4.50% due 09/15/31 <sup>1,8</sup>	2,300,000	2,320,125
Royalty Pharma plc		
3.55% due 09/02/501	2,100,000	2,101,812
Nathan's Famous, Inc.		
6.63% due 11/01/25 <sup>1,8</sup>	2,050,000	2,091,410
egends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26 <sup>8</sup>	2,000,000	2,060,000
Vielsen Finance LLC / Nielsen Finance Co.		
5.63% due 10/01/28 <sup>8</sup>	1,900,000	1,997,375
Cheplapharm Arzneimittel GmbH		(
5.50% due 01/15/28 <sup>1,8</sup>	1,950,000	1,993,875
DaVita, Inc.	1 000 000	4.005.045
4.63% due 06/01/30 <sup>1,8</sup>	1,900,000	1,985,215

5.50% due 07/15/30 <sup>1,8</sup>	1,700,000	1,825,375
Gartner, Inc.		
4.50% due 07/01/28 <sup>1,8</sup>	1,700,000	1,799,875
Avantor Funding, Inc.		
4.63% due 07/15/28 <sup>1,8</sup>	1,700,000	1,797,580
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29 <sup>8</sup>	1,100,000	1,134,870
TreeHouse Foods, Inc.		
4.00% due 09/01/28	1,150,000	1,108,428
Rent-A-Center, Inc.		
6.38% due 02/15/29 <sup>8</sup>	1,000,000	1,077,500
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26 <sup>1,8</sup>	900,000	926,748
Par Pharmaceutical, Inc.		
7.50% due 04/01/27 <sup>8</sup>	798,000	807,975
Jaguar Holding Company II / PPD Development, LP		
5.00% due 06/15/28 <sup>1,8</sup>	700,000	754,250
Endo Luxembourg Finance Company I SARL / Endo US, Inc.		
6.13% due 04/01/29 <sup>1,8</sup>	750,000	742,500
Central Garden & Pet Co.		
4.13% due 10/15/30 <sup>1</sup>	625,000	642,200
Endo Finance LLC / Endo Finco, Inc.		
7.25% due 01/15/22 <sup>8</sup>	800,000	552,000
KeHE Distributors LLC / KeHE Finance Corp.		
8.63% due 10/15/26 <sup>1,8</sup>	494,000	536,608
Prestige Brands, Inc.		
3.75% due 04/01/31 <sup>8</sup>	513,000	506,588
Performance Food Group, Inc.		
6.88% due 05/01/25 <sup>1,8</sup>	450,000	478,125
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
7.00% due 12/31/27 <sup>8</sup>	431,000	419,147

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# Guggenheim Strategic Opportunities Fund SCHEDULE OF INVESTMENTS (Unaudited)

	Face	
CORPORATE BONDS <sup>††</sup> - 53.8% (continued)	Amount <sup>~</sup>	Value
Consumer, Non-cyclical - 6.1% (continued)		
Charles River Laboratories International, Inc.		
4.00% due 03/15/31 <sup>1,8</sup>	300,000	\$320,250
Endo Dac / Endo Finance LLC / Endo Finco, Inc. 6.00% due 06/30/28 <sup>8</sup>	250,000	450.050
	250,000	156,250 56,457,048
Total Consumer, Non-cyclical Industrial - 4.9%		00,407,048
Boeing Co.		
5.81% due 05/01/50 <sup>1</sup>	9,400,000	12,785,416
Artera Services LLC		
9.03% due 12/04/25 <sup>1,8</sup>	3,440,000	3,758,200
Cleaver-Brooks, Inc.		
7.88% due 03/01/23 <sup>1,8</sup>	3,100,000	3,057,220
New Enterprise Stone & Lime Company, Inc. 9.75% due 07/15/28 <sup>1.8</sup>	2,200,000	2,436,500
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc	2,200,000	2,430,500
4.00% due 09/01/29 <sup>1.8</sup>	2,300,000	2,344,275
Great Lakes Dredge & Dock Corp.	,	, - , - <u>-</u>
5.25% due 06/01/29 <sup>1,8</sup>	2,100,000	2,168,250
Cellnex Finance Company S.A.		
3.88% due 07/07/41 <sup>8</sup>	1,750,000	1,768,077
Harsco Corp. 5.75% due 07/31/27 <sup>1.8</sup>	1,625,000	1 695 039
Deuce FinCo plc	1,025,000	1,685,938
5.50% due 06/15/27	GBP 1,200,000	1,659,351
Howmet Aerospace, Inc.	,,	.,,
6.88% due 05/01/251	800,000	945,504
5.95% due 02/01/37 <sup>1</sup>	500,000	630,625
Summit Materials LLC / Summit Materials Finance Corp.		
5.25% due 01/15/29 <sup>1.8</sup>	1,450,000	1,535,187
JELD-WEN, Inc. 6.25% due 05/15/25 <sup>1.8</sup>	1,350,000	1,431,000
Grinding Media, Inc. / Moly-Cop AltaSteel Ltd.	1,550,000	1,431,000
7.38% due 12/15/23 <sup>1,8</sup>	1,330,000	1,351,546
Mauser Packaging Solutions Holding Co.		
8.50% due 04/15/24 <sup>1,8</sup>	950,000	980,875
5.50% due 04/15/24 <sup>8</sup>	325,000	328,802
GrafTech Finance, Inc.	1 100 000	1 192 200
4.63% due 12/15/28 <sup>8</sup> Princess Juliana International Airport Operating Company N.V.	1,160,000	1,183,200
5.50% due 12/20/27 <sup>1,10</sup>	1,202,338	1,101,173
PGT Innovations, Inc.	1,202,000	1,101,110
6.75% due 08/01/26 <sup>1,8</sup>	1,000,000	1,049,200
TK Elevator US Newco, Inc.		
5.25% due 07/15/27 <sup>1,8</sup>	950,000	1,003,742
Brundage-Bone Concrete Pumping Holdings, Inc.	705 000	750 740
6.00% due 02/01/26 <sup>1.8</sup> GATX Corp.	725,000	756,719
4.00% due 06/30/30 <sup>1</sup>	560,000	635,831
Hillenbrand, Inc.	500,000	000,001
5.75% due 06/15/25 <sup>1</sup>	325,000	343,688
TransDigm, Inc.		
8.00% due 12/15/25 <sup>8</sup>	300,000	321,000
EnPro Industries, Inc.		
5.75% due 10/15/26	115,000	120,774
Exide Technologies 11.00% due 10/31/24 <sup>ttt.11</sup>	2,353,687	3
Total Industrial	2,000,007	45,382,096
Communications - 4.7%		-10,002,000
ViacomCBS, Inc.		
4.95% due 05/19/50 <sup>1</sup>	6,390,000	8,101,327
Corning, Inc.		
4.38% due 11/15/57 <sup>1</sup>	4,100,000	5,015,706
Altice France S.A.		
5.13% due 01/15/29 <sup>1,8</sup>	1,850,000	1,863,505
5.13% due 07/15/29 <sup>1.8</sup> 7.38% due 05/01/26 <sup>1.8</sup>	1,700,000 1,056,000	1,718,734 1,096,096
	1,000,000	1,090,090

Vodafone Group plc		
5.13% due 06/04/814	4,100,000	4,238,293
Mav Acquisition Corp.		
8.00% due 08/01/298	3,150,000	3,094,875
5.75% due 08/01/28 <sup>8</sup>	1,100,000	1,097,470
Walt Disney Co.		
3.80% due 05/13/60 <sup>1</sup>	2,820,000	3,367,530
AMC Networks, Inc.		
4.25% due 02/15/29	2,650,000	2,630,125
UPC Broadband Finco BV		
4.88% due 07/15/31 <sup>8</sup>	2,550,000	2,603,677
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29 <sup>1,8</sup>	1,250,000	1,293,750
6.75% due 10/15/27 <sup>1,8</sup>	750,000	801,562
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 <sup>8</sup>	1,800,000	1,874,214
Cengage Learning, Inc.		
9.50% due 06/15/24 <sup>1,8</sup>	1,416,000	1,454,940
TripAdvisor, Inc.		
7.00% due 07/15/25 <sup>1,8</sup>	1,350,000	1,427,760
CSC Holdings LLC		
4.63% due 12/01/30 <sup>1,8</sup>	788,000	772,595
Houghton Mifflin Harcourt Publishers, Inc.		
9.00% due 02/15/25 <sup>1,8</sup>	700,000	743,750
Ziggo Bond Company BV		
5.13% due 02/28/30 <sup>1,8</sup>	500,000	513,350
Total Communications		43,709,259
Energy - 4.2%		· · · · · ·
BP Capital Markets plc		
4.88% <sup>1,4,9</sup>	6,750,000	7,440,728
Occidental Petroleum Corp.	-,,	, -, -
6.20% due 03/15/40	2,100,000	2,504,250
7.00% due 11/15/27 <sup>1</sup>	2,000,000	2,260,000
4.30% due 08/15/39 <sup>1</sup>	2,100,000	2,136,750
ITT Holdings LLC	,,	, , ,
6.50% due 08/01/29 <sup>8</sup>	4,150,000	4,233,000
	,,	,

	Face	
	Amount~	Value
CORPORATE BONDS <sup>††</sup> - 53.8% (continued)		
Energy - 4.2% (continued)		
NuStar Logistics, LP	2 000 000	¢0,000,500
6.38% due 10/01/30 <sup>1</sup> Hess Corp.	3,600,000	\$3,980,592
5.60% due 02/15/41 <sup>1</sup>	1,550,000	1,932,970
6.00% due 01/15/40 <sup>1</sup>	1,000,000	1,283,282
7.13% due 03/15/33	500,000	675,104
Global Partners Limited Partnership / GLP Finance Corp.	000,000	010,104
7.00% due 08/01/27 <sup>1</sup>	1,625,000	1,688,456
6.88% due 01/15/29	1,025,000	1,063,315
CVR Energy, Inc.		
5.25% due 02/15/25 <sup>1,8</sup>	1,750,000	1,715,000
5.75% due 02/15/28 <sup>8</sup>	350,000	345,569
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 <sup>1,8</sup>	1,809,000	1,958,817
Cenovus Energy, Inc.		
4.00% due 04/15/24 <sup>1</sup>	900,000	962,352
3.95% due 04/15/22 <sup>1</sup>	600,000	607,625
Rattler Midstream, LP		
5.63% due 07/15/25 <sup>8</sup>	1,250,000	1,312,500
Energy Transfer, LP	1 000 000	1 070 770
4.25% due 04/01/241	1,000,000	1,072,778
Buckeye Partners, LP	750,000	707 1 40
4.35% due 10/15/24 <sup>1</sup>	750,000	787,149
TransMontaigne Partners Limited Partnership / TLP Finance Corp. 6.13% due 02/15/26	525,000	538,125
FLNG Liquefaction 2 LLC	525,000	556,125
4.13% due 03/31/38 <sup>1,10</sup>	257,840	278,995
Schahin II Finance Co. SPV Ltd.	201,040	210,000
due 09/25/22 <sup>8,11</sup>	1,216,133	78,927
Basic Energy Services, Inc.	.,	,
due 10/15/23 <sup>10,11</sup>	500,000	48,750
Total Energy	· · · · ·	38,905,034
Utilities - 2.5%		
Midcap Funding XLVI Trust		
5.59% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/29/24 <sup>ttt,6</sup>	9,250,000	9,248,520
Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39 <sup>ttt</sup>	6,200,000	6,398,338
Terraform Global Operating LLC		
6.13% due 03/01/26 <sup>1,8</sup>	2,180,000	2,242,675
Clearway Energy Operating LLC		
3.75% due 02/15/31 <sup>1,8</sup>	2,100,000	2,131,500
AES Corp.	4 400 000	1 50 1 00 5
3.95% due 07/15/30 <sup>1,8</sup>	1,430,000	1,594,307
Petershill II Senior Secured Notes	200.000	000 440
5.00% due 12/02/39 <sup>th</sup>	839,000	896,446
5.00% due 07/15/39 <sup>ttt</sup>	161,000	172,024
Total Utilities		22,683,810
Basic Materials - 1.9%		
Alcoa Nederland Holding BV 5.50% due 12/15/27 <sup>1,8</sup>	3,625,000	3,901,406
6.13% due 05/15/28 <sup>8</sup>	1,475,000	1,604,063
Carpenter Technology Corp.	1,475,000	1,004,003
6.38% due 07/15/281	3,375,000	3,657,033
WR Grace & Company-Conn	3,373,000	5,057,005
4.88% due 06/15/27 <sup>8</sup>	1,975,000	2,049,062
Clearwater Paper Corp.	.,	2,0 :0,002
4.75% due 08/15/28 <sup>1.8</sup>	1,975,000	2,027,733
HB Fuller Co.	,, <del>-</del>	_,, 00
4.25% due 10/15/28 <sup>1</sup>	1,150,000	1,175,208
Compass Minerals International, Inc.	, ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
6.75% due 12/01/27 <sup>1,8</sup>	1,075,000	1,138,156
Illuminate Buyer LLC / Illuminate Holdings IV, Inc.		
9.00% due 07/01/28 <sup>8</sup>	875,000	966,875
Arconic Corp.		
6.00% due 05/15/25 <sup>1,8</sup>	350,000	370,492
Mirabela Nickel Ltd.		

due 06/24/19 <sup>10,11</sup>	1,388,176	69,409
Total Basic Materials		16,959,437
Technology - 1.5%		
NCR Corp.		
5.25% due 10/01/30 <sup>8</sup>	2,125,000	2,220,625
6.13% due 09/01/29 <sup>1,8</sup>	800,000	872,000
5.13% due 04/15/29 <sup>8</sup>	500,000	518,419
Oracle Corp.		
3.95% due 03/25/51	2,100,000	2,327,450
Twilio, Inc.		
3.88% due 03/15/311	2,000,000	2,090,000
TeamSystem SpA		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28 <sup>6,8</sup>	EUR 1,700,000	2,007,795
BY Crown Parent LLC / BY Bond Finance, Inc.		
4.25% due 01/31/26 <sup>1,8</sup>	1,175,000	1,236,687
Boxer Parent Company, Inc.		
7.13% due 10/02/25 <sup>1,8</sup>	1,100,000	1,177,495
Playtika Holding Corp.		
4.25% due 03/15/29 <sup>1,8</sup>	1,150,000	1,160,063
Change Healthcare Holdings LLC / Change Healthcare Finance, Inc.		
5.75% due 03/01/25 <sup>8</sup>	400,000	404,000
Total Technology		14,014,534
Total Corporate Bonds		
(Cost \$468,895,429)		496,028,166
SENIOR FLOATING RATE INTERESTS <sup>11.6</sup> - 43.4%		
Consumer, Cyclical - 9.5%		
CD&R Firefly Bidco Ltd.		
4.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/23/25	GBP 5,340,000	7,310,541
Zephyr Bidco Ltd.		
4.80% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 3,000,000	4,099,290
7.55% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 360,000	487,747

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## Guggenheim Strategic Opportunities Fund SCHEDULE OF INVESTMENTS (Unaudited)

August 31, 2021

	Face	Value
SENIOR FLOATING RATE INTERESTS <sup>th,6</sup> - 43.4% (continued)	Amount <sup>~</sup>	Value
Consumer, Cyclical - 9.5% (continued)		
First Brands Group LLC		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 03/30/27	4,189,500	\$4,215,684
SP PF Buyer LLC		
4.58% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	4,218,477	4,145,961
CCRR Parent, Inc.		
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/06/28 <sup>†††</sup>	3,990,000	4,004,963
Truck Hero, Inc.	2,000,000	2.071.048
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 01/31/28	3,990,000	3,971,048
Situs AMC Holdings Corp. 5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/30/25	3,786,602	3,706,137
MB2 Dental Solutions LLC	0,100,002	0,100,101
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>ttt</sup>	2,979,938	2,926,193
7.19% (3 Month USD LIBOR + 6.00% and Commercial Prime Lending Rate +	,,	,,
5.00%, Rate Floor: 7.00%) due 01/29/27 <sup>+++</sup>	479,034	470,395
Accuride Corp.		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	3,315,938	3,153,690
WIRB - Copernicus Group, Inc.		
5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 01/08/27	3,123,977	3,129,194
EnTrans International LLC	2 4 2 0 7 5 4	2 979 900
6.08% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24 Packers Holdings LLC	3,120,754	2,878,896
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	2,769,431	2,742,318
BGIS (BIFM CA Buyer, Inc.)	2,100,101	2,1 12,010
3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	2,704,899	2,681,231
American Trailer World Corp.		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/03/28	2,450,000	2,421,115
BRE/Everbright M6 Borrower LLC		
due 08/19/26	2,300,000	2,288,500
Rent-A-Center, Inc.	4 005 000	0.004.000
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 02/17/28 PetSmart LLC	1,995,000	2,001,863
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	2,000,000	2,001,660
Cast & Crew Payroll LLC	2,000,000	2,001,000
3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/09/26	1,966,000	1,953,299
PT Intermediate Holdings III LLC		
6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 10/15/25 <sup>ttt</sup>	1,948,355	1,938,612
BCPE Empire Holdings, Inc.		
4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/11/26	1,867,916	1,850,021
CNT Holdings I Corp.	4.045.075	4 0 4 0 0 0 7
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/08/27 ScribeAmerica Intermediate Holdco LLC (Healthchannels)	1,845,375	1,843,327
4.58% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	1,921,862	1,832,976
Camin Cargo Control, Inc.	1,021,002	1,002,010
7.50% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/04/26 <sup>†††</sup>	1,700,000	1,683,000
OEConnection LLC		
4.09% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/25/26	1,672,765	1,659,517
Blue Nile, Inc.		
7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23	1,600,000	1,510,000
Power Solutions (Panther)	1 100 070	1 101 700
3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	1,499,279	1,481,783
Alexander Mann 5.20% (6 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	1,300,000	1,252,875
SHO Holding I Corp.	1,300,000	1,232,875
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24	1,278,981	1,192,650
6.23% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24	21,197	19,766
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	Face Amount <sup>~</sup>	Value
SENIOR FLOATING RATE INTERESTS <sup>tt,6</sup> - 43.4% (continued) Consumer, Cyclical - 9.5% (continued)		Value
Checkers Drive-In Restaurants, Inc.		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	1,281,814	\$1,200,637
IBC Capital Ltd.	1,201,014	\$1,200,037
3.87% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	1,205,194	1,181,597
WESCO	1,203,134	1,101,397
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 <sup>†††</sup>	1,130,624	1,128,018
Galls LLC	1,130,024	1,120,010
7.75% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 <sup>†††</sup>	986,598	978,164
7.68% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/24 <sup>111</sup>	133,295	126,302
Sovos Brands Intermediate, Inc.	155,295	120,302
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 06/08/28	1,000,000	1,001,250
Holding SOCOTEC	1,000,000	1,001,230
due 06/30/28	900,000	898,317
ImageFIRST Holdings LLC	900,000	090,317
5.25% (2 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/27/28	806.206	892,935
	896,296	092,935
CHG Healthcare Services, Inc.	700 101	727,017
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23 NES Global Talent	728,131	121,011
6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 05/11/23	707 109	662.014
Drive Chassis (DCLI)	707,108	662,914
	E00 000	E0E 1EE
7.12% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.00%) due 04/10/26	500,000	505,155
American Tire Distributors, Inc.	405 000	402 820
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	425,232	423,820
8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate	04.440	04.000
Floor: 8.50%) due 09/02/24	81,410	81,308
BBB Industries LLC	007.004	000 100
4.58% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 08/01/25	297,024	296,190
Alterra Mountain Co.	205 409	202 749
4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28	295,408	293,748
EG Finco Ltd.	200 E 47	207 422
4.15% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	289,547	287,422
Landrys, Inc.	000 000	010 000
13.00% (3 Month USD LIBOR + 12.00%, Rate Floor: 13.00%) due 10/04/23	200,000	216,000
Atlantic Aviation FBO, Inc.	00 704	09.264
3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/08/25	98,734	98,364
SHO Holding I Corp.	000	205
6.23% (3 Month USD LIBOR + 2.23%, Rate Floor: 3.23%) due 04/29/24 <sup>ttt</sup>	323	305
Total Consumer, Cyclical		87,853,715
Consumer, Non-cyclical - 8.1%		
Women's Care Holdings, Inc.	0.050.000	0.000.007
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	6,250,000	6,222,687
Valeo F1 Company Ltd. 5.32% (3 Month GBP LIBOR + 5.25%, Rate Floor: 5.25%) due 08/27/27	CDD 2 902 957	2 070 210
· ·	GBP 2,892,857	3,970,310
5.62% (3 Month GBP LIBOR + 5.50%, Rate Floor: 5.50%) due 08/27/27	GBP 1,607,143	2,205,728
Gibson Brands, Inc.	4 500 000	4 455 000
5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 06/23/28	4,500,000	4,455,000
Blue Ribbon LLC	4 070 405	4.405.400
6.75% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	4,373,125	4,165,402
National Mentor Holdings, Inc.		
4.50% (1 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.75%, Rate	1 2 4 2 4 2 2	0.000
Floor: 4.50%) due 03/02/28	4,012,163	3,999,645
HAH Group Holding Co. LLC	0.004 777	
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	3,691,775	3,694,101
Quirch Foods Holdings LLC	0.004 500	
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/27/27	3,681,500	3,690,704

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	Face Amount <sup>-</sup>	Value
SENIOR FLOATING RATE INTERESTS <sup>11,6</sup> - 43.4% (continued)	Anount	Value
Consumer, Non-cyclical - 8.1% (continued)		
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	3,147,818	\$3,151,753
Kronos Acquisition Holdings, Inc.	-,	<i> </i>
4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	2,539,282	2,474,226
Zep, Inc.	,, -	
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	2,551,173	2,461,882
Springs Window Fashions		
8.58% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	1,350,000	1,350,675
4.33% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/16/25	880,985	880,800
Arctic Glacier Group Holdings, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,290,740	2,175,379
PlayPower, Inc.		
5.65% (3 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 05/08/26	2,187,237	2,161,953
MDVIP LLC	, - , -	, - ,
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 11/14/24	2,073,605	2,068,421
PetIQ LLC	, ,	, ,
4.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28	2,000,000	1,980,000
Packaging Coordinators Midco, Inc.	, ,	,
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/30/27	1,795,500	1,792,807
SCP Eye Care Services LLC	.,	.,,
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28 <sup>ttt</sup>	1,789,773	1,785,298
EyeCare Partners LLC	.,	.,
3.86% (2 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	1,730,661	1,714,289
Diamond (BC) BV	.,	.,,200
3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	1,716,969	1,705,517
Snacking Investments US LLC (Arnott's)	.,	.,,
5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/18/26	1,674,500	1,677,983
Cambrex Corp.	.,	.,,
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 12/04/26	1,678,814	1,675,456
Confluent Health LLC	77-	,
5.08% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 06/24/26 <sup>ttt</sup>	1,568,000	1,568,000
California Cryobank	, ,	,
3.90% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/25	1,509,953	1,502,403
Hearthside Group Holdings LLC	, ,	,
4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	1,413,750	1,405,805
Sierra Acquisition, Inc.	, -,	,,
5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/11/24 <sup>ttt</sup>	1,403,094	1,389,063
Mission Veterinary Partners	,,	, ,
4.75% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	1,350,000	1,346,625
Endo Luxembourg Finance Company I SARL	.,	.,
5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	1,296,750	1,257,121
Tecbid US, Inc.	.,_00,.00	.,
3.90% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 07/25/24 <sup>ttt</sup>	988,890	981,473
Pearl Intermediate Parent LLC		,
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 02/14/25	795,949	794,620
Atkins Nutritionals, Inc.		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/07/24	696,415	697,863
Moran Foods LLC	000,110	
11.75% (2 Month USD LIBOR + 0.00%, Rate Floor: 1.00%) (in-kind rate was		
10.75%) due 10/01/24 <sup>12</sup>	340,644	298,915
8.00% (1 Month USD LIBOR - +0.00%, Rate Floor: 1.00%) (in-kind rate was	310,011	200,010
7.00%) due 04/01/24 <sup>12</sup>	275,248	287,634
Examworks Group, Inc.		201,001
4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/27/23	544,192	543,680
	577,152	5-5,000

	Face Amount <sup>~</sup>	Value
SENIOR FLOATING RATE INTERESTS <sup>t1,6</sup> - 43.4% (continued)		
Consumer, Non-cyclical - 8.1% (continued)		
Kar Nut Products Company LLC	250.912	¢258,202
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 03/31/23 <sup>tht</sup> 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 03/31/24 <sup>tht</sup>	359,813 20,561	\$358,392 20,480
Chefs' Warehouse, Inc., The	20,301	20,400
5.58% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 06/23/25	296,992	296,992
Recess Holdings, Inc.	200,002	200,002
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	293,893	292,497
Total Consumer, Non-cyclical	·	74,501,579
Industrial - 8.0%		
CapStone Acquisition Holdings, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27	4,598,492	4,598,492
DXP Enterprises, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	3,880,500	3,868,393
Charter Next Generation, Inc.	0 704 000	0 700 005
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	3,781,000	3,780,395
American Bath Group LLC 4.25% (2 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.75%, Rate		
Floor: 4.25% (2 Month 05D Elbox + 5.75% and 5 Month 05D Elbox + 5.75%, Rate	3,740,625	3,723,194
Pro Mach Group, Inc.	0,140,020	0,720,104
due 08/31/28	1.978.771	1,980,018
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/07/25	693,867	694,158
StandardAero		
3.65% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/06/26	2,701,875	2,627,141
DG Investment Intermediate Holdings 2, Inc.		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28	2,598,779	2,595,999
Mileage Plus Holdings LLC	0.050.000	0.005.000
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,250,000	2,385,000
ILPEA Parent, Inc. 5.25% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 <sup>†††</sup>	2,333,017	2,327,185
YAK MAT (YAK ACCESS LLC)	2,333,017	2,327,103
10.13% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,980,000	2,294,600
Fortis Solutions Group LLC	_,,	_,,
5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/15/23***	2,290,283	2,267,380
Waterlogic USA Holdings, Inc.		
due 08/04/28	2,250,000	2,245,792
WP CPP Holdings LLC		
4.75% (1 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.75%, Rate		
Floor: 4.75%) due 04/30/25	2,316,368	2,221,304
Aegion Corp.	0.000.000	0.010 500
5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 05/17/28 Dispatch Terra Acquisition LLC	2,200,000	2,216,500
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28	2,100,000	2,093,448
US Farathane LLC	2,100,000	2,000,440
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/24	2,073,750	2,053,012
TricorBraun Holdings, Inc.		
3.75% (6 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	2,025,402	2,005,411
STS Operating, Inc. (SunSource)		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	2,016,917	1,998,643
Arcline FM Holdings LLC	1.050.000	
5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28	1,950,000	1,930,500
NA Rail Hold Co. LLC	1 967 219	1 964 094
4.65% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 10/19/26 Pelican Products, Inc.	1,867,318	1,864,984
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	1,855,287	1,843,691
Tank Holdings Corp.	.,,	1,010,001
5.75% (1 Month USD LIBOR + 5.00% and 3 Month USD LIBOR + 5.00%, Rate		
Floor: 5.75%) due 03/26/26	1,677,333	1,675,237
Anchor Packaging LLC		
4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 07/20/26	1,623,426	1,615,309

SEMOR FLOATING RATE INTERCESTS <sup>114</sup> 43.4% (continued)           API Isolings III Cap.         51,533,600           4 75% (f. Month USD. LDRO + 4.25%, Rate Floor. 4.25%) due 05/11/26         1,568,000         \$1,533,600           4 75% (f. Month USD. LDRO + 4.00%, Rate Floor. 4.25%) due 05/24         1,528,749         1,531,623           7 Transcondia Holdings, Inc.         4         1,528,749         1,337,153           7 ASW (f. Month USD. LDRO + 4.00%, Rate Floor. 4.25%) due 12/22/2         1,389,249         1,387,513           Phot Static Holdings, Inc.         1,377,563         1,387,283           2 ASW (f. Month USD. LDRO + 2.25%, Rate Floor. 4.25%) due 12/22/27         1,371,563         1,387,283           Transborn, Inc.         1,387,283         1,387,283         1,387,283           2 ASW (f. Month USD. LDRO + 2.25%, Rate Floor. 2.5%) due 05/302/51         1,086,216         1,086,403           2 ASW (f. Month USD LDRO + 4.00%, Rate Floor. 4.0%) due 06/32/3511         773,383         775,718           4 OSW (f. Month USD LDRO + 4.00%, Rate Floor. 4.0%) due 06/32/3511         700,000         1,000,000           4 ASW (f. Month USD LDRO + 4.00%, Rate Floor. 4.0%) due 06/32/3511         700,000         5,554           4 ASW (f. Month USD LDRO + 4.00%, Rate Floor. 4.2%) due 07/02/7         995,200         995,761           Vortical (TK Elevator)         4.0% (f. Month USD LDRO + 4.		Face Amount⁻	Value
API Holdings III Corp. 4.25%, Rate Floor: 4.25%) due 05/11/26 1.568,000 7.1588,000 7.1588,000 7.475% (2 Moht USD LIBOR + 4.05%, Rate Floor: 4.25%) due 10.2807 11.581,623 14.591,623 14.593,631 14.591,623 14.591,623 14.593,631 14.591,623 14.593,631 14.591,623 14.593,631 14.591,623 14.593,631 14.591,633 14.591			
4.383 (*) Month USD LIBOR + 4.25%, Rate Picor: 4.25%) due 05/11/26       1,588.200       \$1,538.800         3670ic Ligit Acquisition, Inc.       -       -         4.758 (2 Month USD LIBOR + 3.00%, Rate Picor: 4.50%) due 05/30/24       1,528.749       -         4.568 (2 Month USD LIBOR + 3.00%, Rate Picor: 4.50%) due 05/30/24       1,389.249       -         4.578 (1 Month USD LIBOR + 3.25%, Rate Picor: 4.25%) due 12/29/27       1,371.653       -         7.758 (1 Month USD LIBOR + 4.20%, Rate Picor: 4.25%) due 12/29/27       1,371.653       -         7.758 (1 Month USD LIBOR + 4.00%, Rate Picor: 4.75%) due 05/30/25       1,086.216       -         7.758 (1 Month USD LIBOR + 4.00%, Rate Picor: 4.00%) due 05/32/25 <sup>-11</sup> 733.390       775.718         6.48% (1 Month USD LIBOR + 4.00%, Rate Picor: 4.00%) due 05/32/25 <sup>-11</sup> 733.390       775.718         6.48% (1 Month USD LIBOR + 4.00%, Rate Picor: 4.00%) due 05/32/25 <sup>-11</sup> 70.00.00       1,000.000         4.09% (1 Month USD LIBOR + 4.00%, Rate Picor: 4.00%) due 05/32/25 <sup>-11</sup> 0.00.000       1,000.000         4.39% (1 Month USD LIBOR + 4.20%, Rate Picor: 4.00%) due 01/22/25 <sup>-11</sup> 0.00.000       1,000.000         4.39% (1 Month USD LIBOR + 4.20%, Rate Picor: 4.00%) due 01/22/25 <sup>-11</sup> 0.00.000       1,000.000         4.39% (1 Month USD LIBOR + 3.75%, Rate Picor: 4.25%) due 01/22/27 <sup>-11</sup> 985.000       987.714			
Service Logic Arguitation, Inc. 4.75% (2 Month USD LIBCR + 4.00%, Rate Hoor: 4.50%) due 05/30/24 1.528,749		4 500 000	<b>*</b> ( <b>= = = = = = = = = =</b>
4.75% (2 Month USD LIBOR + 4.00%, and 3 Month USD LIBOR + 4.00%, Rate       1,528,749       1,631,632         Transconda Holdings, Inc.       1,528,749       1,637,633         4.50% (1 Month USD LIBOR + 3.05%, Rate Floor: 4.25%) due 05/30/24       1,389,248       1,387,633         4.25% (1 Month USD LIBOR + 3.05%, Rate Floor: 4.25%) due 12/22/27       1,371,653       1,367,633         7.833 (1 Month USD LIBOR + 4.00%, Rate Floor: 4.25%) due 05/30/25       1,086,216       1,068,043         7.833 (1 Month USD LIBOR + 4.00%, Rate Floor: 4.05%) due 05/32/25 <sup>111</sup> 733,380       775,718         6.438% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/32/25 <sup>111</sup> 2037,744       202,986         4.05% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/32/25 <sup>111</sup> 703,380       775,718         6.438% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/32/25 <sup>111</sup> 0,000,000       4.55% (1 Month USD LIBOR + 4.20%, Rate Floor: 4.50%) due 01/22/27       995,000       996,714         4.40% (2 Month USD LIBOR + 4.25%, Rate Floor: 4.50%) due 01/22/27       995,000       996,714       996,714         917 Holdings, Inc.       1,000,000       986,714       997,510       996,714         918 Hivestments LLC       972,500       997,500       995,468       972,500       985,468         917 Holdings, Inc.       1,000,000       986,714       93,756 <td< td=""><td></td><td>1,568,000</td><td>\$1,538,600</td></td<>		1,568,000	\$1,538,600
Finor 4, 75%) due 102927         1, 528,749         1, 531,623           Arascordia Holdings, Inc.         1           4, 50% (1 Month USD LIBOR + 3, 50%, Rate Floor, 4, 50%) due 05/30/24         1, 739,658         1, 471,455           Viewsitech Holdings, Inc.         1         1, 337,1563         1, 347,751           Protective Inclusterial Products, Inc.         1         1, 367,633         1, 367,633           2, 376, (1 Month USD LIBOR + 4, 00%, Rate Floor, 2, 25%) due 05/30/25         1, 366,216         1, 066,043           2, 376, (1 Month USD LIBOR + 4, 00%, Rate Floor, 4, 00%) due 06/22/25 <sup>111</sup> 73,3980         777,5718           6, 448, (1 Month USD LIBOR + 4, 00%, Rate Floor, 4, 00%) due 06/22/25 <sup>111</sup> 73,080         775,718           6, 448, (1 Month USD LIBOR + 4, 00%, Rate Floor, 4,00%) due 06/22/25 <sup>111</sup> 1,000,000         1,000,000           M Windows And Daors LLC         4,03% (1 Month USD LIBOR + 4,00%, Rate Floor, 4,50%) due 06/22/25 <sup>111</sup> 1,000,000         966,741           Vertical (TK Elevator)         4,00% (Rate Floor, 3,50%) due 06/02/25 <sup>111</sup> 1,000,000         962,500           11 Holdings, Inc.         3,34% (1 Month USD LIBOR + 3,75%, Rate Floor, 3,26%) due 04/02/27         992,519         991,139           91 Holdings, Inc.         3,34% (1 Month USD LIBOR + 4,35%, Rate Floor, 3,26%) due 04/03/24         686,859         6668,403			
Transcendia Holdings, Inc.         4.50% (1 Mont USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/30/24         1.739,658         1.471,455           Av25% (3 Mont USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/22/27         1.371,563         1.387,283           Ar75% (1 Mont USD LIBOR + 4.00%, Rate Floor: 4.25%) due 05/30/25         1.066,216         1.066,043           SLR Consulting Lid.         1.027,283         1.037,128         207,744           A/35% (1 Mont USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/32/25 <sup>TT</sup> 203,744         202,964           A/35% (1 Mont USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/32/25 <sup>TT</sup> 203,744         202,964           A/35% (1 Mont USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/32/25 <sup>TT</sup> 303,800         775,718           Morrisold Tholdings, Inc.         3.000,000         1.000,000         1.000,000           Windows And Doors LLO         900,727         995,000         996,741           Vertical (TK Elevator)         900,732         922,519         911,139           H1 Investment LIC         975% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 0730/27         922,519         911,139           H1 Investment LIC         975% (1 Month USD LIBOR + 4.25%, Rate Floor: 3.25%) due 0403/24         686,859         666,403           3.34% (1 Month USD LIBOR + 4.25%, Rate Floor: 3.25%) due 0403/24         686,859         666,403		4 500 740	4 504 000
4.45% (1 Month USD LIBCR + 3.50%, Rate Floor, 4.25%) due 05/30/24       1,389,249       1,387,513         4.25% (3 Month USD LIBCR + 3.25%, Rate Floor, 4.25%) due 12/22/27       1,387,513       1,387,283         TransDign, Inc.       1       1       1,387,513       1,387,283         TransDign, Inc.       1       1       1,387,513       1,367,283         TransDign, Inc.       1       2,335 (1 Month USD LIBCR + 4.00%, Rate Floor, 2,25%) due 05/30/25       1,086,216       1,086,043         SLR Consulting Ind.       1       2007,744       202,986       4,029, (1 Month USD LIBCR + 4.00%, Rate Floor, 4.00%) due 06/22/27 <sup>11</sup> 2007,744       202,986         4.09% (1 Month USD LIBCR + 4.00%, Rate Floor, 4.00%) due 06/22/27 <sup>11</sup> 1,000,000       1,000,000       1,000,000         4.09% (1 Month USD LIBCR + 4.00%, Rate Floor, 4.00%) due 06/22/27 <sup>11</sup> 1,000,000       996,741         Viersteich Holdings, Inc.       3,35% (1 Month USD LIBCR + 4.25%, Rate Floor, 4.05%) due 02/24/27       995,000       996,741         4.40% (6 Month USD LIBCR + 4.25%, Rate Floor, 4.25%) due 02/24/27       995,000       996,741       440% (1 Month USD LIBCR + 4.25%, Rate Floor, 4.25%) due 02/24/27       995,000       996,741         4.40% (6 Month USD LIBCR + 4.25%, Rate Floor, 4.25%) due 02/24/27       190,255       92,551       991,139         917 Moldings, Inc.       3,55%	,	1,528,749	1,531,623
Diversite/htddings, Inc.         4.25% (A Month USD LEOR + 3.25%, Rate Floor: 4.25%) due 12/20/24         1,389.249         1,387.513           4.75% (I Month USD LEOR + 4.00%, Rate Floor: 4.75%) due 12/20/27         1,371,663         1,367.283           2.33% (I Month USD LEOR + 4.00%, Rate Floor: 4.07%) due 05/30/25         1,066.216         1,066.043           SLR Consulting Ld.         207,744         202.266           4.05% (I Month USD LEOR + 4.00%, Rate Floor: 4.07%) due 06/23/25 <sup>11</sup> 207,349         207,744           9.05% (I Month USD LEOR + 4.00%, Rate Floor: 4.07%) due 06/23/25 <sup>11</sup> 207,744         202.266           9.05% (I Month USD LEOR + 4.00%, Rate Floor: 4.07%) due 06/22/25 <sup>11</sup> 1,000,000         1,000,000           10.000,000         1000,000         1,000,000         1,000,000           4.05% (I Month USD LEOR + 3.75%, Rate Floor: 4.55%) due 07/30/27         992,519         991,139           9.75% (I Month USD LEOR + 4.25%, Rate Floor: 4.55%) due 02/29/25 <sup>111</sup> 1,000,000         982,500           11 Holdings, Inc.         -         -         -           9.75% (I Month USD LEOR + 4.25%, Rate Floor: 3.55%) due 04/03/24         668.659         6664.03           3.34% (I Month USD LEOR + 3.5%, Rate Floor: 3.55%) due 04/03/24         668.659         6664.03           3.34% (I Month USD LEOR + 4.5%, Rate Floor: 3.55%) due 04/03/24         668.659		4 700 050	4 474 455
4.25% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/02/24       1,392,49       1,387,433         7breterkie Fuddustal Products, Inc.       1         4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 2.25%) due 05/30/25       1,086,213       1,086,213         2.33% (1 Month USD LIBOR + 4.00%, Rate Floor: 2.25%) due 05/30/25       2,074       202,266         4.09% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 <sup>111</sup> 207,744       202,266         4.09% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00% due 06/23/25 <sup>111</sup> 207,744       202,266         4.09% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00% due 06/22/25 <sup>111</sup> 0,000       1,000,000         9.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.5%) due 05/30/27       992,519       991,139         9.01% (1 Month USD LIBOR + 3.7%, Rate Floor: 4.25%) due 02/28/25 <sup>111</sup> 1,000,000       982,500         9.75% (3 Month USD LIBOR + 3.7%, Rate Floor: 3.75%) due 02/28/25 <sup>111</sup> 1,000,000       982,500         9.75% (3 Month USD LIBOR + 3.7%, Rate Floor: 3.75%) due 02/28/25 <sup>111</sup> 1,000,000       982,500         9.75% (3 Month USD LIBOR + 3.7%, Rate Floor: 3.75%) due 02/28/25 <sup>111</sup> 1,000,000       982,500         9.75% (3 Month USD LIBOR + 3.7%, Rate Floor: 3.75%) due 02/28/25 <sup>111</sup> 1,000,000       982,500         9.75% (3 Month USD LIBOR + 3.7%, Rate Floor: 3.75%) due 02/28/25 <sup>111</sup> 1,000,000       982,500 </td <td></td> <td>1,739,658</td> <td>1,471,455</td>		1,739,658	1,471,455
Protective Industrial Products, Inc. 4.75% ( Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27 1.371,563 1.371,563 1.371,563 1.375,283 1.306,215 1.000 1.000,00 1.000,00 1.0		1 220 240	4 207 542
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 1229/27       1,371,563       1,367,283         2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25       1,086,216       1,086,043         4.09% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23.25 <sup>th</sup> 207,774       202,986         6.49% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23.25 <sup>th</sup> 207,774       202,986         0.40% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/23.25 <sup>th</sup> 0.000,000       1,000,000         Mindows And Doors LLO       0       0       0.000,000         Mindows And Doors LIBOR + 2.57%, Rate Floor: 4.50%) due 07/3027       992,519       991,139         Hil Investiments LLC       0       0       962,500         9,75% (3 Month USD LIBOR + 2.57%, Rate Floor: 3.50%) due 02/28/25 <sup>th</sup> 1,000,000       982,500         11 Holdings, Inc.       0       0       0         3.35% (1 Month USD LIBOR + 3.55%, Rate Floor: 3.50%) due 02/28/25 <sup>th</sup> 1,000,000       982,500         11 Holdings, Inc.       0       0       0         3.35% (1 Month USD LIBOR + 3.55%, Rate Floor: 3.50%) due 01/03/24 <sup>th</sup> 536,674       533,991         0.11 Holdings, Inc.       0       0       0         3.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.75%) due 01/32/24 <sup>th</sup> 536,674       533,991     <		1,309,249	1,307,513
TransDign, Inc.         1086.216         1086.216           2.33% (I Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 06/32/25 <sup>111</sup> 733.980         775.718           6.43% (I Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 <sup>111</sup> 207.744         202.966           4.03% (I Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 <sup>111</sup> 1,000.000         1,000.000           S.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/23/25 <sup>111</sup> 1,000.000         1,000.000           Middings, Inc.         3.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 4.50%) due 06/23/25 <sup>111</sup> 1,000.000         966,741           Vertical (TK Elevator)         4.40% (6 Month USD LIBOR + 3.57%, Rate Floor: 4.25%) due 07/30/27         992.519         991,139           91H Investments LLC         97.7% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 00/32/25         972.500         953.458           8UWA / Holding, Inc.         3.53% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 00/32/411         536.674         533.991           3.34% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.75%) due 01/30/24111         536.674         533.991           3.34% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/29/24         475.023         467.898           CP Holdings, Inc.         4.75% (1 Month USD LIBOR + 3.05%), Rate Floor: 4.75%) due 03/29/24         475.023         467.898           CP Holdings, Inc.		1 271 562	1 267 292
2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 4.20%, Rate Floor: 4.00%, due 06/30/25 <sup>111</sup> 703,980         775,718           4.40% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 <sup>111</sup> 207,774         202,664           0.40% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 <sup>111</sup> 0.602,325 <sup>111</sup> 0.602,325 <sup>111</sup> 0.602,325 <sup>111</sup> 0.602,325 <sup>111</sup> 0.602,325 <sup>111</sup> 0.600,000         1.000,000           11 Windows And Doors LLC		1,371,303	1,307,203
SLR Consulting Ltd.         793, 380         775,718           4.09% (1 Month USD LIBOR + 4,00%, Rate Floor: 4,00%) due 06/23/25 <sup>111</sup> 207,744         202,966           4.09% (1 Month USD LIBOR + 4,00%, Rate Floor: 4,00%) due 06/23/25 <sup>111</sup> GBP 39,120         52,554           Diversitech Holdings, Inc.         8,50% (3 Month USD LIBOR + 7,50%, Rate Floor: 4,50%) due 06/02/25 <sup>111</sup> 1,000,000         1,000,000           Mitwidews And Doos LLC         4,50% (1 Month USD LIBOR + 4,25%, Rate Floor: 4,50%) due 07/30/27         995,500         996,741           4,40% (6 Month USD LIBOR + 4,25%, Rate Floor: 4,25%) due 07/30/27         992,519         991,139           BHI Investments LLC         975% (3 Month USD LIBOR + 3,25%, Rate Floor: 3,50%) due 02/28/25 <sup>1111</sup> 1,000,000         982,500           578% (1 Month USD LIBOR + 3,50%, Rate Floor: 3,50%) due 02/28/25 <sup>1111</sup> 1,000,000         982,500           578% (3 Month USD LIBOR + 3,50%, Rate Floor: 3,50%) due 03/08/25         972,500         953,458           BWAY Holding Co.         3,34% (1 Month USD LIBOR + 3,50%, Rate Floor: 4,75%) due 0/30/24 <sup>111</sup> 536,674         533,991           Other Holdings, Inc.         3,34% (1 Month USD LIBOR + 3,05%, Rate Floor: 4,75%) due 0/32/24         4668,574         533,991           Other Holdings, Inc.         3,34% (1 Month USD LIBOR + 3,05%, Rate Floor: 3,05%) due 0/32/24         475% (5 Month USD LIBOR + 3,05%, Rate Floor:		1 096 216	1 069 042
4.0% (1 Month USD LIBOR + 4.0%, Rate Floor: 4.0%) due 06/23/25 <sup>111</sup> 793.980         775.718           6.4% (1 Month USD LIBOR + 4.0%, Rate Floor: 4.0%) due 06/23/25 <sup>111</sup> 0BP 39.120         52.554           Werstech Holdings, Inc.         1,000.000         1,000.000           Ni Month USD LIBOR + 7.5%, Rate Floor: 8.5%) due 06/02/25 <sup>111</sup> 1,000.000         1,000.000           Ni Month USD LIBOR + 7.5%, Rate Floor: 4.5%) due 07/30/27         995.000         996,741           Vertical (TK Elevator)         992,519         991,139           BH Investments LLC         992,500         986,741           9.7% (3 Month USD LIBOR + 8.75%, Rate Floor: 4.5%) due 07/30/27         992,519         991,139           BH Investments LLC         982,500         986,741         982,500           2.7% (3 Month USD LIBOR + 8.75%, Rate Floor: 3.5%) due 09/08/25         972,500         953,458           BWAY Holding Co.         7374         936,674         533,991           Jarw (1 Month USD LIBOR + 3.75%, Rate Floor: 3.5%) due 03/29/24         475,023         467,898           CPM Holdings, Inc.         7374         536,674         533,991           Jarw (3 Month USD LIBOR + 3.5%, Rate Floor: 3.5%) due 03/29/24         475,023         467,898           CPM Holdings, Inc.         7374,574         533,991         53,358 <td></td> <td>1,000,210</td> <td>1,008,043</td>		1,000,210	1,008,043
6.48% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 <sup>111</sup> 207,744         202,866           4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 <sup>111</sup> GBP 39,120         52,554           biversitech Holdings, Inc.         8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/22/25 <sup>111</sup> 1,000,000         1,000,000           Mivmdows And Doos LLC         4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 07/30/27         995,000         996,741           Vertical (TK Elevator)         1         1,000,000         992,519         991,139           BHI Investments LLC         975% (3 Month USD LIBOR + 8.75%, Rate Floor: 3.50%) due 02/28/25 <sup>111</sup> 1,000,000         982,500           975% (3 Month USD LIBOR + 8.75%, Rate Floor: 3.50%) due 02/28/25 <sup>111</sup> 1,000,000         982,500           578% (1 Month USD LIBOR + 8.35%, Rate Floor: 3.50%) due 04/03/24         686,859         668,403           76% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.55%) due 04/03/24         676,723         467,898           GPM Holdings, Inc.         3.60% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.50%) due 03/29/24         475,023         467,898           GPM Holdings, Inc.         3.47% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/29/24         475,023         467,898           GPM Holdings, Inc.         3.47% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/29/25         293,428	0	703 080	775 718
4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.0%) due 04/23/25 <sup>111</sup> GBP 39,120         52,554           Worstick Holdings, Inc.         1,000,000         1,000,000           4.00% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/20/27         995,000         996,741           Vertical (TK Elevator)         992,519         991,139           9H Investments LIC         997,63 (3 Month USD LIBOR + 8.75%, Rate Floor: 4.25%) due 07/30/27         992,519         991,139           9H Investments LIC         976% (3 Month USD LIBOR + 8.75%, Rate Floor: 3.50%) due 02/28/25 <sup>111</sup> 1,000,000         982,500           21H Holdings, Inc.         359% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25         972,500         953,458           324% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24         686,859         668,403           Thermon Group Holdings, Inc.			,
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 1,000,000 MI Windows And Doors LLC 4:50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/30/27 995,000 996,741 Yerical (TK Elevator) 922,519 931,138 BHI Investments LLC 9:75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>111</sup> 1,000,000 982,500 117 Holdings, Inc. 3:85% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 02/28/25 <sup>111</sup> 1,000,000 982,500 107 Holding Co. 3:35% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 972,500 953,458 BWAY Holding Co. 3:47% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.52%) due 04/03/24 4:75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.75%) due 04/03/24 4:75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.75%) due 03/29/24 4:75% (6 Month USD LIBOR + 3.00%, Rate Floor: 4.75%) due 03/29/24 4:75% (6 Month USD LIBOR + 3.00%, Rate Floor: 4.75%) due 03/28/25 2:33,428 2:66,856 Park River Holdings, Inc. 4:75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.00%) due 03/28/25 2:33,428 2:66,856 Park River Holdings, Inc. 4:75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27 1:02,23% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/28/25 2:33,428 2:66,856 Park River Holdings, Inc. 4:00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/28/25 2:33,428 2:66,856 Park River Holdings, Inc. 4:50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/17/27 1:02,750		·	
8.50% (3 Month USD LIBOR + 7.5%, Rate Floor: 8.50%) due 06/02/25 <sup>111</sup> 1,000,000         1,000,000           44.0% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/20/27         995,000         996,741           Verical (TK Elevator)         992,519         991,139           BH Investments LLC         992,519         991,139           S7% (3 Month USD LIBOR + 8.75%, Rate Floor: 4.25%) due 02/28/25 <sup>111</sup> 1,000,000         982,500           S.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 3.50%) due 02/28/25 <sup>111</sup> 1,000,000         982,500           S.75% (1 Month USD LIBOR + 8.75%, Rate Floor: 3.50%) due 09/08/25         972,500         953,458           BWAY Holding Co.		661 55,120	52,004
MI Windows And Deors LLC 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/20/27 992,519 991,139 PHI Investments LLO 9.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27 992,519 992,519 PHI Investments LLO 9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>111</sup> 1.000,000 986,2500 ETH Holdings, Inc. 3.36% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 972,500 953,458 BWAY Holding Co. 3.34% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24 686,859 668,059 CHOMOND HOLING, Inc. 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/28/27 4.75% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/28/27 4.75% (6 Month USD LIBOR + 3.00%, Rate Floor: 4.75%) due 03/28/25 293,428 467,898 CPM Holdings, Inc. 3.60% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25 293,428 286,856 Park River Holdings, Inc. 4.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.75%) due 03/28/27 140,285 139,338 Sundyne (Star US Bido) 5.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27 140,285 139,338 Sundyne (Star US Bido) 5.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.50%) due 03/28/25 233,428 286,856 Park River Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27 140,285 139,338 Sundyne (Star US Bido) 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.50%) due 03/28/25 233,428 139,338 Sundyne (Star US Bido) 5.26% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.50%) due 03/28/27 3,890,250 3,841,622 4.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.50%) due 03/21/27 3,890,250 3,841,622 4.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.50%) due 07/12/4 3,672,250 3,675,702 3,676,702 3,677,702 3,690,250 3,841,622 4.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/12/4 3,672,250 3,675,702 3,676,702 3,676,702 3,676,702 3,677,702 4,75% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 07/12/4 3,672,250 3,675,702 3,676,702 3,676,702 3,677,702 3,677,702 3,677,702 3,677,702 3,677,702 3,677,702 3,6		1 000 000	1 000 000
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/20/27         995,000         996,741           Vertical (TK Elevator)         992,519         991,139           BH Investments LLC         0         982,500           9.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 02/28/25 <sup>111</sup> 1,000,000         982,500           9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 3.50%) due 09/08/25         972,500         953,456           8WAY Holding Co.		1,000,000	1,000,000
Vertical (TK Elevator) 4.40% (6 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27 992,519 992,519 991,139 BHI Investments LLC 987% (3 Month USD LIBOR + 3.75%, Rate Floor: 9.75%) due 02/28/25 <sup>111</sup> 1,000,000 982,500 111 Holdings, Inc		995,000	996.741
4.4% (6 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27         992,519         991,139           BHI Investments LLC         0         982,500           9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 3.50%) due 02/28/25 <sup>111</sup> 1,000,000         982,500           5.5% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25         972,500         953,458           S3.4% (1 Month USD LIBOR + 3.55%, Rate Floor: 3.25%) due 04/03/24         686,859         668,403           Thermon Group Holdings, Inc.         538,416         533,991           Juran, Inc.         3.4% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/29/24         475,023         467,898           CPM Holdings, Inc.         3.6% (1 Month USD LIBOR + 4.00%, Rate Floor: 3.00%) due 03/29/24         415,905         412,994           Titan Acquisition Ltd. (Husky)         3.1% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/29/25         293,428         286,856           Park River Holdings, Inc.		000,000	000,111
BHI Investments LLC         975% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>111</sup> 1,000,000         982,500           975% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25         972,500         953,458           BWAY Holding Co.         3.38% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24         686,859         668,403           Thermon Group Holdings, Inc.		992,519	991.139
9.75% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 02/28/25 <sup>111</sup> 1,000,000       982,500         LTI Holdings, Inc.		002,010	001,100
LTI Holdings, Inc. 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 972,500 953,458 BWAY Holding Co. 3.34% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24 686,859 668,403 Thermon Group Holdings, Inc. 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/30/24 <sup>111</sup> 536,674 533,991 Duran, Inc. 4.75% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/29/24 475,023 467,898 CPM Holdings, Inc. 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/17/25 415,905 412,994 Titan Acquisition Ltd. (Husky) 3.17% (5 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25 293,428 286,856 Park River Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 5.00%) due 03/28/27 140,285 139,308 Sundryne (Star US Bidoo) 5.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 5.25%) due 03/17/27 123,750 123,750 Total Industrial Technology <b>7.1%</b> Peraton Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28 4,189,500 4,188,620 Transact Holdings, Inc. 4.33% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28 4,189,500 4,188,620 Transact Holdings, Inc. 4.33% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.50%) due 02/01/28 4,081,000 4,033,823 Provation SOftware Group, Inc. 4.33% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.50%) due 02/01/28 4,081,000 4,033,823 Provation SOftware Group, Inc. 4.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 01/30/26 4,081,000 4,033,823 Provation SOftware Group, Inc. 4.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 01/12/27 3,890,250 3,841,622 Ascend Learning LLC 4.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 01/12/24 3,672,250 3,675,702 Spottradar Capital SARL 4.25% (6 Month EURIBOR + 4.00%, Rate Floor: 4.75%) due 11/22/27 EUR 3,100,000 3,667,680 Valkyr Purchaser, LLC 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/22/27 EUR 3,640,875 3,640,875 3,642,751 Planower Marent, Inc.		1,000,000	982.500
3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25       972,500       953,458         BWAY Holding Co.       686,859       668,403         3.34% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24       686,859       668,403         Thermon Group Holdings, Inc.       536,674       533,991         4.75% (1 Month USD LIBOR + 3.05%, Rate Floor: 4.75%) due 03/29/24       475,023       467,898         CPM Holdings, Inc.       3.09% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 11/17/25       415,905       412,994         Titan Acquisition Ltd. (Husky)       3.17% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25       293,428       286,856         Park River Holdings, Inc.       4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 5.00%) due 03/17/27       140,285       139,338         Sundyne (Star US Bidco)       5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27       123,750       123,750         Total Industrial       73,858,609       73,858,609       73,858,609       123,750         Total Industrial		.,	002,000
BWAY Holding Co.         3.34% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24         686,859         668,403           Thermon Group Holdings, Inc.         3.34% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 01/30/24 <sup>111</sup> 536,674         533,991           Juran, Inc.         3.60% (1 Month USD LIBOR + 4.00%, Rate Floor: 3.50%) due 03/29/24         475,023         467,898           CPM Holdings, Inc.         3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/17/25         415,905         412,994           Titan Acquisition Ltd. (Husky)         3.17% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25         293,428         286,856           Park River Holdings, Inc.         1         1         139,338         139,338           Sundyne (Star US Bidco)         1         123,750         123,750         123,750           5.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 02/01/28         4,189,500         4,188,620           Technology - 7.1%         123,750         123,750         123,750           Peraton Corp.         4         4         4,081,000         4,083,823           Transact Holdings, Inc.         -         -         -           4.33% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28         4,189,500         4,188,620           Transact Holdings, Inc.         -         -	•	972.500	953.458
3.34% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24       686,859       668,403         Thermon Group Holdings, Inc.       536,674       533,991         4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/29/24       475,023       467,898         CPM Holdings, Inc.       360% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/17/25       415,905       412,994         73.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/17/25       293,428       286,856         718a Acquisition Ltd. (Husky)       317% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/28/25       293,428       286,856         9ark River Holdings, Inc.			,
Thermon Group Holdings, Inc.         536,674         533,991           4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/30/24 <sup>+++</sup> 536,674         533,991           Urran, Inc.         3.60% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/29/24         475,023         467,898           CPM Holdings, Inc.         3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/17/25         415,905         412,994           Tian Acquisition Ltd. (Husky)         3.17% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25         293,428         286,856           Park River Holdings, Inc.		686,859	668,403
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/30/24 <sup>111</sup> 536,674       533,991         Duran, Inc.			,
4.75% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/29/24       475,023       467,898         CPM Holdings, Inc.		536,674	533,991
CPM Holdings, Inc.       3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/17/25       415,905       412,994         Titan Acquisition Ltd. (Husky)	Duran, Inc.		
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/17/25       415,905       412,994         Titan Acquisition Ltd. (Husky)	4.75% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/29/24	475,023	467,898
Titan Acquisition Ltd. (Husky)       3.17% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25       293,428       286,856         Park River Holdings, Inc.	CPM Holdings, Inc.		
3.17% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25       293,428       286,856         Park River Holdings, Inc.	3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/17/25	415,905	412,994
Park River Holdings, Inc.       4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27       140,285       139,338         Sundyne (Star US Bidco)       5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27       123,750       123,750         Total Industrial       73,858,609         Technology - 7.1%       73,858,609         Peraton Corp.       4,189,500       4,188,620         Transact Holdings, Inc.       4,38% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 02/01/28       4,084,000       4,033,823         Provation Software Group, Inc.       5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27       3,890,250       3,841,622         Ascend Learning LLC       4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24       3,672,250       3,675,702         Sportradar Capital SARL       4.25% (6 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 01/12/27       EUR 3,100,000       3,667,680         Valkyr Purchaser, LLC       4.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 11/05/27       3,640,875       3,628,751         Planview Parent, Inc.       4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27       3,640,875       3,628,751	Titan Acquisition Ltd. (Husky)		
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27       140,285       139,338         Sundyne (Star US Bidco)       123,750       123,750         5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27       123,750       123,750         Total Industrial       73,858,609         Peraton Corp.       4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28       4,189,500         4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28       4,081,000       4,033,823         Provation Software Group, Inc.	3.17% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	293,428	286,856
Sundyne (Star US Bidco)         123,750           5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27         123,750           Total Industrial         73,858,609           Technology - 7.1%         73,858,609           Peraton Corp.         4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28         4,189,500         4,188,620           Transact Holdings, Inc.         4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26         4,081,000         4,033,823           Provation Software Group, Inc.         5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27         3,890,250         3,841,622           4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 5.50%) due 07/12/24         3,672,250         3,675,702           Sportradar Capital SARL         4.25%, Rate Floor: 4.25%) due 11/22/27         EUR 3,100,000         3,667,680           Valkyr Purchaser, LLC         4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27         3,640,875         3,628,751           Planview Parent, Inc.         11/05/27         3,640,875         3,628,751	Park River Holdings, Inc.		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27       123,750       123,750         Total Industrial       73,858,609         Technology - 7.1%       9         Peraton Corp.       4,189,500         4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28       4,189,500         Transact Holdings, Inc.       4,383 (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26         4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26       4,081,000         4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27       3,890,250         5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/12/24       3,672,250         4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24       3,672,250         4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24       3,672,250         4.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27       EUR 3,100,000         4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27       EUR 3,100,000         Valkyr Purchaser, LLC	4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	140,285	139,338
Total Industrial         73,858,609           Technology - 7.1%	Sundyne (Star US Bidco)		
Technology - 7.1%           Peraton Corp.           4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28         4,189,500         4,188,620           Transact Holdings, Inc.         4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26         4,081,000         4,033,823           Provation Software Group, Inc.         5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27         3,890,250         3,841,622           Ascend Learning LLC	5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27	123,750	
Peraton Corp.       4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28       4,189,500       4,188,620         Transact Holdings, Inc.       4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26       4,081,000       4,033,823         Provation Software Group, Inc.       5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27       3,890,250       3,841,622         Ascend Learning LLC	Total Industrial		73,858,609
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28       4,189,500       4,189,620         Transact Holdings, Inc.       4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26       4,081,000       4,033,823         Provation Software Group, Inc.       5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27       3,890,250       3,841,622         Ascend Learning LLC       4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24       3,672,250       3,675,702         Sportradar Capital SARL       4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27       EUR 3,100,000       3,667,680         Valkyr Purchaser, LLC       4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27       3,640,875       3,628,751         Planview Parent, Inc.       5.0%       5.0%       5.0%       5.0%       5.0%	Technology - 7.1%		
Transact Holdings, Inc.       4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26       4,081,000       4,033,823         Provation Software Group, Inc.       3,890,250       3,841,622         5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27       3,890,250       3,841,622         Ascend Learning LLC       3,672,250       3,675,702         4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24       3,672,250       3,675,702         Sportradar Capital SARL	Peraton Corp.		
4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26       4,081,000       4,033,823         Provation Software Group, Inc.       5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27       3,890,250       3,841,622         Ascend Learning LLC       4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24       3,672,250       3,675,702         Sportradar Capital SARL       4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27       EUR 3,100,000       3,667,680         Valkyr Purchaser, LLC       4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27       3,640,875       3,628,751         Planview Parent, Inc.       5.00% (1.00%)       5.00% (1.00%)       5.00% (1.00%)       5.00% (1.00%)	4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	4,189,500	4,188,620
Provation Software Group, Inc.       5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27       3,890,250       3,841,622         Ascend Learning LLC	Transact Holdings, Inc.		
5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27       3,890,250       3,841,622         Ascend Learning LLC       3,672,250       3,675,702         4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24       3,672,250       3,675,702         Sportradar Capital SARL       3,672,250       3,667,680         4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27       EUR 3,100,000       3,667,680         Valkyr Purchaser, LLC       3,640,875       3,628,751         Planview Parent, Inc.       3,640,875       3,628,751	4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26	4,081,000	4,033,823
Ascend Learning LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24 3,672,250 3,672,250 3,672,250 3,675,702 4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27 4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27 Planview Parent, Inc.			
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24       3,672,250       3,675,702         Sportradar Capital SARL	5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27	3,890,250	3,841,622
Sportradar Capital SARL         EUR 3,100,000         3,667,680           4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27         EUR 3,100,000         3,667,680           Valkyr Purchaser, LLC         3,640,875         3,640,875         3,628,751           Planview Parent, Inc.         3,640,875         3,628,751			
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27       EUR 3,100,000       3,667,680         Valkyr Purchaser, LLC       3,640,875       3,640,875         4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27       3,640,875       3,628,751         Planview Parent, Inc.       3,640,875       3,628,751	4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	3,672,250	3,675,702
Valkyr Purchaser, LLC         3,640,875         3,628,751           4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27         3,640,875         3,628,751           Planview Parent, Inc.         3,640,875         3,628,751			
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27 3,640,875 3,628,751 Planview Parent, Inc.		EUR 3,100,000	3,667,680
Planview Parent, Inc.			
		3,640,875	3,628,751
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27 3,333,250 3,337,417		0.000.055	
	4.75% (3 MONTH USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	3,333,250	3,337,417

August 31, 2021

SENOR FLOATING FATE INTERESTS <sup>104</sup> . 43% (continued)           Carbonloy. 7.1% (continued)           Silecore Holding III A/S           7.2% (3 Menti USD LERROR + 6.2%), Rate Floor 7.5%) (in-kind rate was 0.75%)         EUR 1.211.933         \$14.03,006           2.2% (3 Menti USD LERROR + 0.2%), Rate Floor 7.5%) (in-kind rate was 0.75%)         448.58,37         440.94           0.3% (3 Menti USD LERROR + 1.0%), Rate Floor 7.5%) (in-kind rate was 0.75%)         42.0% (4 Month EURBOR + 4.0%, Rate Floor 7.5%) (in-kind rate was 0.75%)         2.0% (3 Menti USD LERROR + 1.0%), Rate Floor 7.5%) (in-kind rate was 0.75%)         2.0% (3 Menti USD LERROR + 1.0%), Rate Floor 7.5%) (in-kind rate was 0.75%)           4.0% (4 Month EURBOR + 4.0%, Rate Floor 4.0%) due 0301/28         EUR 2.00.000         2.688.24           4.3% (1 Month USD LEROR + 1.5%), Rate Floor 4.0% (in the 0371/028         2.284.250         2.282.779           Adors (1 Month USD LEROR + 4.2%), Rate Floor 4.0% (in the 0371/028         2.154.000         641.242           A33% (1 Month USD LEROR + 4.2%), Rate Floor 3.0% (in the 0371/028         2.156.000         2.154.300           3.3% (1 Month USD LEROR + 4.2%), Rate Floor 5.0% (in the 0728/28         2.156.000         2.154.300           3.0% (1 Month USD LEROR + 4.2%), Rate Floor 5.0% (in the 03728         2.165.000         1.965.000           3.0% (1 Month USD LEROR + 4.2%), Rate Floor 5.0% (in the 03728         2.165.000         1.965.000           3.0% (1 Mon		Face Amount <sup>-</sup>	Value
Silector Holding III A/S OX0% (3 Morth USD LIBOR + 6.25%, Rate Floor: 6.25%) (in-kind rate was 0.75%) due 0.0712/26 <sup>1111</sup> EURIDOR + 7.00%, Rate Floor: 6.75%) due 0.21/226 <sup>111</sup> 548,309 (548,300			
1.00% (3 Month EURIBOR + 6.25%, Rate Floor: 6.25%) (in-kind rate was 0.75%)         EUR 1.221.933         \$514.25.05%           2.56% (3 Month USD LIBOR + 7.05%, Rate Floor: 7.57%) due 00X12/28 <sup>TM</sup> 548.639         540.876           2.25% (3 Month USD LIBOR + 7.05%, Rate Floor: 4.00%) due 03V12/28         EUR 2,000.000         2.366.245           4.00% (6 Mont USD LIBOR + 7.05%, Rate Floor: 4.00%) due 04/27/28 <sup>TM</sup> 2.00164         1.9912/24           7.05% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/28 <sup>TM</sup> 2.00164         1.9912/24           7.05% (6 Month USD LIBOR + 7.57%, Rate Floor: 7.75%) due 04/27/28 <sup>TM</sup> 3.00111         2.028.22           7.05% (1 Month USD LIBOR + 2.5%, Rate Floor: 7.75%) due 04/27/28 <sup>TM</sup> 3.00111         2.028.22           4.05% (6 Month USD LIBOR + 2.5%, Rate Floor: 7.75%) due 00/27/28         2.284.250         2.282.779           4.05% (1 Month USD LIBOR + 2.5%, Rate Floor: 5.00%) due 03/02/28         2.150.000         5.15.35           5.05% (1 Month USD LIBOR + 2.5%, Rate Floor: 5.00%) due 05/08/28         2.150.000         2.154.30           5.05% (1 Month USD LIBOR + 2.5%, Rate Floor: 5.00%) due 05/08/28         1.950.000         1.954.30           5.05% (1 Month USD LIBOR + 2.5%, Rate Floor: 5.00%) due 05/08/28         1.950.000         1.954.30           5.05% (1 Month USD LIBOR + 2.5%, Rate Floor: 5.00%) due 05/08/28         1.955.000         1.954.30			
Idue Gold 226 <sup>1111</sup> EUR 1:23         \$14,23,000           750% (3 Month USD LIBOR + 7.00%, Rate Floor: 6.75%) due 03/12/26 <sup>111</sup> \$48,309         \$49,078           0.75% (3 Month USD LIBOR + 7.00%, Rate Floor: 4.00%) due 03/12/28         \$43,078         \$43,078           0.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/28/25 <sup>111</sup> 2.001 644         1.991,264           0.75% (3 Month USD LIBOR + 4.59%, Rate Floor: 4.00%) due 04/28/25 <sup>111</sup> 2.001 644         1.991,264           7.56% (3 Month USD LIBOR + 4.59%, Rate Floor: 4.00%) due 03/10/28         2.294,250         2.222,779           Atom Floor SARL         3.0311         2.295,210         2.163,343           Atom IDS LIBOR + 4.25%, Rate Floor: 4.00%) due 03/10/26         GBP 440,000         541,242           Atom Floor SARL         3.0311         2.293,210         2.163,300           Atom IDS LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28         2,150,000         1.663,733         2.036,000           3.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 07/24/28         2.0665,031         2.036,000         1.957,022           3.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 3.07%) due 08/02/28         1.965,000         1.957,022         1.957,022         1.957,022         1.957,022         1.957,022         1.957,022         1.957,022         1.957,022         1.957,022         1.957,023 </td <td></td> <td></td> <td></td>			
750% (3 Month USD LIBOR + 6.2%, Rate Floor: 5.7%) due 03/12/261"         548.309         548.309           22% (3 Month USD LIBOR + 7.0%, Rate Floor: 5.0%) (in-kind rate was 0.7%) due 03/12/26111/2         438.837         430.914           Concorde Lux         40% (6 Month USD LIBOR + 4.0%, Rate Floor: 4.0%) due 04/28/251"         2.01,644         1.991.264           4.0% (6 Month USD LIBOR + 4.7%, Rate Floor: 4.0%) due 04/28/251"         2.01,644         1.991.264           9.0% (6 Month USD LIBOR + 4.7%, Rate Floor: 4.0%) due 03/10/28         2.294.250         2.282.779           Astor (Month USD LIBOR + 4.7%, Rate Floor: 4.0%) due 03/10/28         2.294.250         2.282.779           Astor (Month USD LIBOR + 4.2%), Rate Floor: 4.0%) due 10/09/26         GBP 400.000         541.242           Astor (Month USD LIBOR + 4.2%), Rate Floor: 5.0%) due 10/09/26         GBP 400.000         541.242           Astor (Month USD LIBOR + 4.2%), Rate Floor: 5.0%) due 10/02/26         GBP 400.000         541.242           Astor (Month USD LIBOR + 4.2%), Rate Floor: 5.0%) due 10/02/26         1.956.000         1.957.022           Astor (Month USD LIBOR + 4.2%), Rate Floor: 3.7%) due 03/02/26         1.965.000         1.957.022           Astor (Month USD LIBOR + 4.2%), Rate Floor: 3.7%) due 03/02/26         1.965.000         1.967.022           Astor (Month USD LIBOR + 4.2%), Rate Floor: 3.7%) due 03/02/26         1.965.000         1.967.022		FUR 1 221 933	\$1 423 606
8.28% (3 Month USD LIBOR + 7.00%, Rate Floor 7.50%) (in-Kind rate was 0.75%) due 03/122611111         436,837         430,914           Concarde Lux			. , ,
0.75%) due 03/1228***         439.837         430.914           4.0% (6 Month EURIBOR + 4.0%, Rate Floor: 4.0%) due 03/01/28         EUR 2.000,000         2.385.245           50% (6 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 03/01/28         EUR 2.001,644         1.991,284           4.50% (6 Month USD LIBOR + 7.5%, Rate Floor: 4.0%) due 03/10/28         2.294,250         2.282,779           Aston Floor SARL         3.05,000         1.663,733           4.43% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 01/028         2.150,000         2.164,300           4.43% (1 Month GP LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28         2.150,000         2.164,300           5.00% (1 Month GP LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28         2.150,000         2.164,300           6.00% (1 Month GP LIBOR + 4.25%, Rate Floor: 5.00%) due 07/24/26         2.058,731         2.030,055           5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 3.50%) due 07/24/26         2.058,731         2.030,055           5.00% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.50%) due 07/24/26         1.985,000         1.957,022           2.03% (2 Month USD LIBOR + 4.25%, Rate Floor: 3.75%) due 08/02/28         1.950,000         1.957,022           2.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.50%) due 03/27/28         EUR 1.655,405         1.960,238           Missy Lid         4.55% (3 Month USD LIBOR + 4.25%, Rate Floor: 3.50%) due 03/27/28		010,000	010,010
4.0% (6 Month EURBOR + 4.0%, Rate Floor: 4.0%) due 0/201/28 EUR 2.000,000 (2.386.264 Data Bidco Ltd. (2.396.264 Data Bidco Ltd. (2.001,644 (1.991.264 (2.991.264 (2.991.267 (2.		436,837	430,914
Data Bideo Ltd.         4.0191,264         1,919,264         1,919,264           7.50% (6 Month USD LIBOR + 4.50%, Rate Floor: 7.75%) due 04/27/28 <sup>111</sup> 2,001,644         1,291,264           7.60% (7 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28         2,294,250         2,282,779           4.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.00%) due 03/10/28         2,604,000         641,242           4.34% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28         2,150,000         2,154,300           6.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28         2,150,000         2,154,300           6.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 01/24/26         2,058,731         2,036,085           6.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 3.75%) due 00/24/26         2,058,731         2,036,085           1.383% (1 Month USD LIBOR + 3.5%, Rate Floor: 3.75%) due 00/26/28         1,965,000         1,957,022           1.383 (1 Month USD LIBOR + 3.5%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,950,208           1.383% (1 Month USD LIBOR + 4.25%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,950,200           1.387,4000         1,957,022         1,950,200         1,957,022           3.75% (2 Month USD LIBOR + 4.25%, Rate Floor: 3.75%) due 04/27/28         EUR 1,655,405         1,950,200           3.75% (3 Month USD LIBOR + 4.2	Concorde Lux		
450% (c Month USD LIBCR + 450%, Rate Floor 4.50%) due 04/28/25 <sup>111</sup> 2001.644         1.981.264           708% (c Month USD LIBCR + 125%, Rate Floor: 7.75%) due 04/02/28         2.284.250         2.282.779           Aton FinCo SARL         2.345%, Rate Floor: 4.25%, Rate Floor: 4.25% due 00/92/26         1.674.500         1.663.733           A35% (1 Month USD LIBCR + 4.25%, Rate Floor: 4.25%) due 10/09/26         6.1674.500         541.242           A35% (1 Month USD LIBCR + 4.25%, Rate Floor: 5.00%) due 05/04/28         2.150.000         541.242           5.00% (2 Month USD LIBCR + 4.25%, Rate Floor: 5.00%) due 05/04/28         2.150.000         2.154.300           5.00% (1 Month USD LIBCR + 4.25%, Rate Floor: 5.00%) due 05/04/28         2.056.731         2.005.083           5.00% (1 Month USD LIBCR + 3.50%, Rate Floor: 3.00%) due 07/24/26         2.068.731         2.036.085           5.00% (1 Month USD LIBCR + 3.50%, Rate Floor: 3.75%) due 08/06/26         1.965.000         1.957.022           3.03% (1 Month USD LIBCR + 3.75%, Rate Floor: 3.75%) due 03/02/28         EUR 1.655.405         1.960.200           5.00% (2 Month USD LIBCR + 4.25%, Rate Floor: 3.75%) due 03/27/28         EUR 1.655.405         1.960.200           5.00% (3 Month USD LIBCR + 3.50%, Rate Floor: 5.00%) due 03/126         1.971.273         1.767.350           3.75% (3 Month USD LIBCR + 4.25%, Rate Floor: 5.00%) due 03/126         1.971.000         1.768.52	4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/01/28	EUR 2,000,000	2,366,245
7.9% (6 Month USD LBOR + 1.75%, Rate Floor: 7.75%) due 04/27/26 <sup>111</sup> 300,111         292.210           7.0% (1 Month USD LBOR + 3.25%, Rate Floor: 4.0%) due 03/10/28         2.294.250         2.287.77           A0.% (1 Month USD LBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26         1.674.500         1.663.733           A.3% (3 Month GBP LBOR + 4.25%, Rate Floor: 5.0%) due 05/05/28         2.150.000         2.156.300           Ministry Brands LLC         5.05% (3 Month USD LBOR + 4.25%, Rate Floor: 5.0%) due 02/02/22 <sup>111</sup> 2.134.719         2.106.000           S.05% (1 Month USD LBOR + 4.25%, Rate Floor: 5.0%) due 02/02/22 <sup>111</sup> 2.136.700         2.157.900         2.157.900           S.03% (3 Month USD LBOR + 4.25%, Rate Floor: 3.75%) due 06/02/26         1.965.000         1.957.022         2.058.731         2.036.085           S.03% (3 Month USD LBOR + 3.75%, Rate Floor: 3.75%) due 06/02/26         1.965.000         1.957.022         1.950.000         1.957.022           A13% (1 Month USD LBOR + 3.75%, Rate Floor: 3.75%) due 06/12/24         1.912.875         1.988.744         1.912.875         1.988.744           S.05% (3 Month USD LBOR + 3.75%, Rate Floor: 3.75%) due 06/12/24         1.912.875         1.986.700         1.956.223           S.05% (3 Month USD LBOR + 3.75%, Rate Floor: 3.75%) due 06/12/26         1.791.273         1.787.350         1.956.223           S.05% (3 Month USD LBOR + 3.5%, Rate			
Project Ruby Ultimate Parent Corp. 4 00% (1 Month USD LIBOR + 3 25%, Rate Floor: 4.00%) due 03/10/28 4 34% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 10/09/26 5 0.0% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28 5 0.0% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28 5 0.0% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28 5 0.0% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 07/24/26 5 0.0% (1 Month USD LIBOR + 4.25%, Rate Floor: 3.50%) due 07/24/26 5 0.0% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26 1 .965.000 3 .83% (1 Month USD LIBOR + 3.55%, Rate Floor: 3.75%) due 08/06/26 3 .83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26 3 .83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26 3 .83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26 3 .95% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26 3 .95% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26 3 .95% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/02/28 1 .950.000 1 .957.022 1 .950.000 1 .957.022 1 .950.000 1 .957.022 1 .950.000 1 .956.020 1 .957.022 1 .950.000 1 .956.020 1 .957.022 1 .950.000 1 .957.022 1 .950.000 1 .957.022 1 .950.000 1 .956.020 1 .957.022 1 .950.000 1 .956.020 1 .957.022 1 .950.000 1 .956.020 1 .957.022 1 .950.000 1 .956.020 1 .970.120 1 .970.000 1 .976.522 1 .970.120 1 .970.1			
10% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28         2.294.250         2.282.779           4.34% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 10/09/26         1674.500         1665.733           4.35% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28         GBP 400.000         541.242           5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28         2,155.000         2,154.200           5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 07/24/26         2,058.731         2,036.068           5.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.50%) due 08/06/26         1,965.000         1.957.022           5.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26         1,965.000         1.957.022           7.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26         1,965.000         1.957.022           7.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/27/28         EUR 1.655.405         1.950.238           7.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/27/28         EUR 1.655.405         1.950.238           7.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 3.75%) due 09/27/28         EUR 1.655.405         1.950.238           7.75% (7 Month USD LIBOR + 4.35%, Rate Floor: 3.75%) due 09/27/28         EUR 1.655.405         1.950.238           7.75% (7 Month USD LIBOR + 4.35%, Rate Floor: 3.75%) due 09/27/28         1.717.173         1.775.164		300,111	298,210
Aston FinCo SARL         1674,500         1667,500         1667,500         1667,500         1667,500         1667,500         1667,500         1667,500         1667,500         1667,500         1667,500         1667,500         1667,500         1667,500         1667,500         2,154,300         1667,500         2,154,300         1667,500         2,154,300         167,500         2,154,300         167,500         2,154,300         167,500         2,154,300         167,500         2,154,300         167,500         2,154,300         1,050,000         1,957,002         3,638,510         167,022         2,058,731         2,036,085         1,950,000         1,957,002         3,638,511         2,036,085         1,950,000         1,957,002         1,957,022         1,957,022         1,957,022         1,957,022		0.004.050	0.000 770
4 34% (1 Month USD LIBOR + 4 25%, Rate Floor: 4.25%) due 10/09/26       1.674.500       1.674.500         A 35% (3 Month GBP LIBOR + 4.25%, Rate Floor: 5.0%) due 00/09/26       GBP 400,000       541.242         Astik (3 Month USD LIBOR + 4.25%, Rate Floor: 5.0%) due 00/09/26       2,150,000       2,154,300         S.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.0%) due 02/02/21 <sup>TT</sup> 2,134,719       2,102,688         Emerald TopCo, Inc. (Press Ganey)       2       2,058,731       2,036,085         S.03% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/02/22 <sup>TT</sup> 2,058,073       2,036,085       2,058,731       2,036,085         Jaka CC Acquision Corp.       3       3,03% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28       EUR 1,655,405       1,950,000       1,957,022         Alas CC Acquision Corp.       3       3,75% (2 Month USD LIBOR + 3.75%, Rate Floor: 3.05%) due 03/27/28       EUR 1,655,405       1,950,238         Mays Lid.       1.912,875       1,945,975       1,888,734         Tarve Parent Holdings, Inc.       1.912,875       1,787,350       1,888,734         Tarve Parent Holdings, Inc.       1.912,875       1,787,350       1,787,350         Texe Parent Holdings, Inc.       1.912,875       1,787,350       1,785,522       1,715,164       1,785,522       1,715,164       1,765,523       1,715,164		2,294,250	2,282,779
4.83% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/09/26         GBP 400,000         541,242           5.09% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28         2,150,000         2,154,300           Inhistry Brands LLO         2,00%, (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 07/24/26         2,058,731         2,036,085           S.03% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26         2,058,731         2,036,085           Upland Software, Inc.         3,83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/05/25         1,965,000         1,957,022           Alas CC Acquisition Corp.         5,00% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/25/28         1,960,000         1,954,329           Team Blue Flince SARL		4 674 500	1 000 700
Aptitus Córp.         2,150,000         2,154,300           Stor% (3 Month USD LIBCR + 4.25%, Rate Floor: 5.00%) due 05/08/28         2,100,000         2,154,300           Stor% (3 Month USD LIBCR + 4.00%, Rate Floor: 3.00%) due 12/02/22 <sup>111</sup> 2,134,719         2,102,698           Star% (3 Month USD LIBCR + 4.00%, Rate Floor: 3.50%) due 07/24/26         2,058,731         2,036,085           Upland Software, Inc.         3,83% (3 Month USD LIBCR + 4.25%, Rate Floor: 3.75%) due 08/06/26         1,950,000         1,957,022           Star CC Acquisition Corp.         5,00% (3 Month USD LIBCR + 4.25%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,950,200           Star CA Caquisition Corp.         5,00% (3 Month USD LIBCR + 4.25%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,950,228           Harwa Parent Holdings, Inc.         4,50% (3 Month USD LIBCR + 4.30%, Rate Floor: 3.05%) due 03/27/28         1,912,875         1,888,734           Harwa Parent Holdings, Inc.         -         -         -         1,887,736           Jacks (1 Month USD LIBCR + 4.30%, Rate Floor: 3.05%)			
5.0% (3) Month USD LIBOR + 4.25%, Rate Floor: 5.0%) due 05/08/28         2,150,000         2,154,300           5.0% (1) Month USD LIBOR + 4.0%, Rate Floor: 5.0%) due 12/02/22 <sup>111</sup> 2,134,719         2,102,698           Emerald TopCo, Inc. (Press Ganey)         2,036,085         2,058,731         2,036,085           Upland Software, Inc.         3,83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26         1,965,000         1,957,022           Alias CC Acquisition Corp.         5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 3.75%) due 08/02/28         EUR         1,655,400         1,950,0238           S.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/02/28         EUR         1,655,405         1,960,238           A.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/13/24         1,912,875         1,888,734           S.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/18/25         1,791,273         1,787,350           Verench Group LLC         5.05% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.05%) due 04/30/26         1,791,000         1,786,522           S.60% (1 Month USD LIBOR + 4.00%, Rate Floor: 3.75%) due 06/30/26         1,791,000         1,786,522           Verench Group LLC         5.05% (3 Month USD LIBOR + 4.00%, Rate Floor: 3.75%) due 06/30/26         1,791,000         1,786,522           S.60% (1 Month USD LIBOR + 3.05%, Rate Floor: 3.75%) due 06/30/26         1,670,250         1,56		GBF 400,000	541,242
Ministry Brands LLC         2,134,719         2,136,719         2,102,688           Emerald TopCo, Inc. (Press Ganey)         2,036,085         2,058,731         2,036,085           Jas3W 3 (Month USD LIBOR + 3.50%, Rate Floor: 3.75%) due 08/06/26         1,965,000         1,957,022           Jasa CA Acquisition Corp.         3,83% (Month USD LIBOR + 4.25%, Rate Floor: 3.75%) due 08/06/26         1,950,000         1,954,329           Solw 3 (Month USD LIBOR + 4.25%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,950,203           Jarm Blue Fince SARL         3,75% (Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,950,233           Hown HUSD LIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,950,233           Hown HUSD LIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,950,233           Hown HUSD LIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,951,233           A.69% (Month USD LIBOR + 4.50%, Rate Floor: 3.75%) due 04/30/26         1,791,273         1,787,350           Wrench Group LLC         5,05% (Month USD LIBOR + 4.50%, Rate Floor: 3.75%) due 04/30/26         1,728,125         1,715,164           S.58% (I Month USD LIBOR + 4.50%, Rate Floor: 3.75%) due 06/01/26         1,627,250         1,556,337           Navicure, Inc.         3.84% (I Month USD LIBOR + 4.50%, Rate Floor		2 150 000	2 154 300
5.0% (1 Month USD LIBOR + 4.0%, Rate Floor: 5.00%) due 12/02/21"''         2,134,719         2,102,698           Ineraid TopCo, Inc, (Press Gamey)         2,036,085         2,058,731         2,036,085           Upland Software, Inc.         0         1,957,002         1,957,002           Al38% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26         1,956,000         1,957,022           Al38% (1 Month USD LIBOR + 4.25%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,950,038           3.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,950,038           3.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.75%) due 03/27/28         EUR 1,655,405         1,950,038           4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 04/18/25         1,719,1273         1,787,360           Wrench Group LIC		2,130,000	2,104,000
Emerald TopCo, Inc. (Press Ganey) 3.83% (3 Month USD LBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26 2,058,731 (1 Month USD LBOR + 3.50%, Rate Floor: 3.75%) due 08/06/26 1,965,000 1,965,020 3.83% (1 Month USD LBOR + 4.25%, Rate Floor: 3.75%) due 03/27/28 EUR 1,655,405 1,950,000 1,954,329 Earn.Blue Fince SARL 3.75% (3 Month USD LBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28 EUR 1,655,405 1,950,000 1,964,329 Eur 1,955,405 1,950,000 1,964,329 Eur 1,955,405 1,950,000 1,964,329 Eur 1,955,405 1,950,000 1,965,329 4.90% (3 Month USD LBOR + 3.75%, Rate Floor: 4.50%) due 04/13/25 1.78% (2 Month USD LBOR + 3.75%, Rate Floor: 4.50%) due 04/13/25 5.00% (3 Month USD LBOR + 4.00%, Rate Floor: 4.00%) due 04/13/25 1.791,000 1,766,522 1.791,000 1,766,522 1.791,000 1,766,522 1.791,000 1,766,522 1.701,000 1,766,522 1.702,125 1,715,164 2.50% (3 Month USD LBOR + 3.75%, Rate Floor: 3.50%) due 06/01/26 1.670,250 1,656,337 Navicure, Inc. 4.08% (1 Month USD LBOR + 3.75%, Rate Floor: 3.50%) due 06/01/26 1.522,396 1,517,646 24-7 Intouch, Inc. 4.38% (1 Month USD LBOR + 4.00%, Rate Floor: 4.00%) due 08/272 1.458,750 1,456,827 1.458,750 1,456,837 1.456,827 1.458,750 1,456,827 1.458,750 1,4		2 134 719	2,102,698
3.83% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26       2.058,731       2.036.085         Jabad Software, Inc.	,	2,101,110	2,102,000
Upland Software, Inc. 3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26 1,965,000 1,957,022 Atlas CC Acquisition Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28 1,950,000 1,954,329 Team:Blue Finco SARL 3.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28 EUR 1,655,405 1,950,238 Misys Ltd. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/27/28 EUR 1,655,405 1,950,238 Misys Ltd. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/18/25 1,791,273 1,767,350 Wrench Group LLC 5.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.50%) due 04/30/26 1,791,000 1,786,522 TIBCO Software, Inc. 3.84% (1 Month USD LIBOR + 4.75%, Rate Floor: 3.75%) due 06/01/26 1,728,125 1,715,164 Project Boost Purchaser LLC 3.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 3.50%) due 06/01/26 1,572,300 1,670,250 1,656,337 Navicure, Inc. 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 3.50%) due 06/01/26 1,522,396 1,572,306 1,517,646 4.71 Intouch, Inc. 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.75%) due 08/19/27 1,240,641 1,237,018 Greenway Heatth LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27 1,240,641 1,237,018 Greenway Heatth LLC 4.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/19/27 4,962,50 493,237 Taxware Holdings (Sovos Compliance LLC) 5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.75%) due 08/19/27 4,962,50 495,776 4.75% (3 Month USD LIBOR + 4.55%, Rate Floor: 4.75%) due 08/19/27 5,768 5,768,50 5,078,68 Epior Software 4.00% (1 Month USD LIBOR + 4.55%, Rate Floor: 4.75%) due 07/30/27 496,250 495,476 2.76% (3 Month USD LIBOR + 4.55%, Rate Floor: 4.00%) due 07/30/27 496,250 495,476 2.76% (3 Month USD LIBOR + 3.55%, Rate Floor: 4.00%) due 07/30/27 496,250 495,476 2.76% (3 Month USD LIBOR + 3.55%, Rate Floor: 4.00%) due 07/30/27 496,250 495,476 2.76% (3 Month USD LIBOR + 3.55%, Rate Floor: 5.00%) due 07/30/27 496,250 495,476 2.76% (3 Month USD LIBOR + 3.55%, Rate Floor: 5.00%) due 07/30/27 496,250 495,476 2.7		2.058.731	2.036.085
3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26       1,965,000       1,957,022         Atlas CC Acquisition Corp.       1,950,000       1,954,329         Feam.Blue Fince SARL		_,,	_,,
Atlas CC Acquisition Corp.       1,950,000       1,954,329         5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28       1,950,000       1,954,329         Team.Blue Finco SARL       1       1,950,238         Misys Ltd.       1       1,912,875       1,888,734         Brave Parent Holdings, Inc.       1,912,875       1,888,734         4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25       1,791,273       1,787,350         S.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.0%) due 04/30/26       1,791,000       1,786,522         5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 3.75%) due 06/30/26       1,728,125       1,715,164         Project Boost Purchaser LLC       3,25% (1 Month USD LIBOR + 4.00%, Rate Floor: 3.0%) due 06/01/26       1,670,250       1,656,337         3.45% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26       1,522,396       1,517,646         4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.0%) due 08/25/25       1,458,750       1,456,927         4.33% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27       1,240,641       1,237,018         G4-71 Intouch, Inc.       2       2       3,528       1,456,927         1A Smart Start LLC       1       2       1,522,396       1,517,646         5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27		1.965.000	1.957.022
Team.Blue Finco SARL       3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28       EUR 1,655,405       1,950,238         Misys Ld.       1,912,875       1,888,734         4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 06/13/24       1,912,875       1,888,734         Brave Parent Holdings, Inc.       1,912,875       1,888,734         A08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25       1,791,273       1,787,350         S.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/30/26       1,791,000       1,786,522         TIBCO Software, Inc.       1,787,350       1,787,350         3.84% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.75%) due 06/30/26       1,728,125       1,715,164         Project Boots Purchaser LLC       1       1,670,250       1,666,337         Navicure, Inc.       1,670,250       1,656,37       1,456,927         A.30% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 08/25/25       1,458,750       1,456,927         A Samar Start LLC       1       1,237,018       1,237,018         Greenway Health LLC       1       1,237,018       1,240,641       1,237,018         Greenway Health LLC       1       1,240,641       1,237,018       1,240,641       1,237,018         Greenway Health LLC       1       1,240,641       1,		,	, ,-
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28       EUR       1,655,405       1,950,238         Misys Ld.	5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	1,950,000	1,954,329
Misys Ltd       4.50% (3 Month USD LIBOR + 3.0%, Rate Floor: 4.00%) due 06/13/24       1,912,875       1,888,734         Av8% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25       1,791,273       1,787,350         Wrench Group LLC       1,791,000       1,786,522         5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/30/26       1,791,000       1,786,522         TIBCO Software, Inc.       3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26       1,728,125       1,715,164         Project Boost Purchaser LLC       1       1,807,250       1,656,337         Navicure, Inc.       1       4.08% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26       1,670,250       1,656,337         Navicure, Inc.       1       4.83% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26       1,522,396       1,517,646         24-7 Intouch, Inc.       1       4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27       1,240,641       1,237,018         Greenway Health LLC       1       1,240,641       1,237,018       1,237,018         Greenway Health LLC       1       967,254       938,237       1,382,576       1,456,50       1,456,50       1,456,516       1,65,413       1,237,018       1,240,641       1,237,018       1,240,641       1,237,018       1,240,641       1,237,018	Team.Blue Finco SARL		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24       1,912,875       1,888,734         Brave Parent Holdings, Inc.       1,791,273       1,787,350         Wrench Group LLC       1,791,273       1,787,350         5.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.50%) due 04/30/26       1,791,000       1,786,522         TIBCO Software, Inc.       3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26       1,728,125       1,715,164         Project Boost Purchaser LLC       3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26       1,670,250       1,656,337         Navicure, Inc.       4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26       1,522,396       1,517,646         4.71 Intouch, Inc.       4.38% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25       1,458,750       1,456,927         1A Smart Start LLC	3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28	EUR 1,655,405	1,950,238
Brave Parent Holdings, Inc. 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25 1,791,273 1,787,350 Wrench Group LLC 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/30/26 1,791,000 1,786,522 TIBCO Software, Inc. 3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26 1,728,125 1,715,164 Project Boost Purchaser LLC 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26 1,670,250 1,656,337 Navicure, Inc. 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 01/22/26 1,522,396 1,517,646 4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.00%) due 01/22/26 1,522,396 1,517,646 4.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25 1,458,750 1,458,750 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/19/27 1,240,641 1,237,018 Greenway Health LLC 4.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 02/16/24 <sup>t111</sup> 967,254 938,237 Taxware Holdings (Svoos Compliance LLC) 5.00% (1 Month USD LIBOR + 3.55%, Rate Floor: 4.00%) due 07/30/27 496,250 495,476 EXC Holdings III Corp. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27 496,250 495,476 EXC Holdings III Corp. 4.00% (1 Month USD LIBOR + 3.55%, Rate Floor: 4.00%) due 07/30/27 496,250 495,476 Total Technology Financial - 4.9% Jones Deslauriers Insurance Management, Inc. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>t11</sup> CAD 5,613,000 4,433,693	Misys Ltd.		
4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25       1,791,273       1,787,350         Wrench Group LLC		1,912,875	1,888,734
Wrench Group LLC       1,786,522         5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/30/26       1,719,100         TIBCO Software, Inc.       1         3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26       1,728,125       1,715,164         Project Boost Purchaser LLC       1       1         3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26       1,670,250       1,656,337         Navicure, Inc.       1       1       1,522,396       1,517,646         24-7 Intouch, Inc.       1       1       4.08% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25       1,458,750       1,456,927         1A Smart Start LLC       5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27       1,240,641       1,237,018         Greenway Health LLC       1       1       1,237,018       1,250% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 02/16/24 <sup>111</sup> 967,254       938,237         Taxware Holdings (Sovos Compliance LLC)       5.05% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 07/30/27       496,250       495,476         4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27       496,250       495,476       245,076 (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27       496,250       495,476       405,414,186       50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 02/22/24       98	<b>0</b>		
5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/30/26       1,791,000       1,786,522         TIBCO Software, Inc.		1,791,273	1,787,350
TIBCO Software, Inc.       3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26       1,728,125       1,715,164         Project Boost Purchaser LLC       3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26       1,670,250       1,656,337         Navicure, Inc.       4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26       1,522,396       1,517,646         4.7 Intouch, Inc.		4 704 000	1 700 700
3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26       1,728,125       1,715,164         Project Boost Purchaser LLC       1       1,670,250       1,656,337         3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26       1,670,250       1,656,337         Navicure, Inc.       1       1,522,396       1,517,646         4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26       1,522,396       1,517,646         24-7 Intouch, Inc.       1       1,458,750       1,456,927         4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/25/25       1,458,750       1,458,750         5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27       1,240,641       1,237,018         Greenway Health LLC       967,254       938,237         4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 5.00%) due 02/16/24 <sup>tHT</sup> 967,254       938,237         Taxware Holdings (Sovos Compliance LLC)       5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 07/30/27       496,250       495,476         Exc Holdings III Corp.       4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27       496,250       97,851         Total Technology       97,851       65,414,186       5,00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>tHT</sup> CAD 5,613,000       4,433,693	,	1,791,000	1,786,522
Project Boost Purchaser LLC 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26 1.670,250 Navicure, Inc. 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26 24-7 Intouch, Inc. 4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25 1.458,750		4 700 405	4 745 404
3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26       1,670,250       1,656,337         Navicure, Inc.		1,728,125	1,715,164
Navicure, Inc.       4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26       1,522,396       1,517,646         24-7 Intouch, Inc.	,	1 670 250	1 656 227
4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26       1,522,396       1,517,646         24-7 Intouch, Inc.		1,070,230	1,030,337
24-7 Intouch, Inc. 4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25 1.458,750 1.458,750 1.458,750 1.458,750 1.240,641 1.237,018 3.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27 Greenway Health LLC 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24 <sup>†††</sup> 967,254 967,254 967,254 967,254 967,254 967,254 967,254 967,254 967,254 967,254 967,254 967,254 4.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28 Fior Software 4.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.00%) due 07/30/27 496,250 495,476 EXC Holdings III Corp. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24 98,219 97,851 Total Technology Financial - 4.9% Jones Deslauriers Insurance Management, Inc. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>†††</sup> CAD 5,613,000 4,433,693		1 522 396	1 517 646
4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25       1,458,750       1,456,927         1A Smart Start LLC		1,322,000	1,517,040
1A Smart Start LLC       5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27       1,240,641       1,237,018         Greenway Health LLC       967,254       938,237         Taxware Holdings (Sovos Compliance LLC)       967,254       938,237         5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28       767,466       769,768         Epicor Software		1,458,750	1.456.927
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27       1,240,641       1,237,018         Greenway Health LLC       967,254       938,237         Taxware Holdings (Sovos Compliance LLC)       5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28       767,466       769,768         Epicor Software       4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27       496,250       495,476         4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27       98,219       97,851         A.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24       98,219       97,851         Total Technology       65,414,186       65,414,186         Financial - 4.9%       Jones Deslauriers Insurance Management, Inc.       5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>111</sup> CAD 5,613,000       4,433,693		.,	.,
Greenway Health LLC       4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24 <sup>†††</sup> 967,254       938,237         Taxware Holdings (Sovos Compliance LLC)       5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28       767,466       769,768         Epicor Software       4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27       496,250       495,476         EXC Holdings III Corp.       98,219       97,851         Total Technology       65,414,186         Financial - 4.9%       Jones Deslauriers Insurance Management, Inc.       5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>†††</sup> CAD 5,613,000       4,433,693		1.240.641	1.237.018
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24 <sup>ttt</sup> 967,254       938,237         Taxware Holdings (Sovos Compliance LLC)       5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28       767,466       769,768         Epicor Software       4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27       496,250       495,476         EXC Holdings III Corp.       4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24       98,219       97,851         Total Technology       65,414,186       65,414,186       65,414,186         Financial - 4.9%       Jones Deslauriers Insurance Management, Inc.       5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>ttt</sup> CAD 5,613,000       4,433,693		, -,-	, . ,
5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28       767,466       769,768         Epicor Software       4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27       496,250       495,476         4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24       98,219       97,851         Total Technology       65,414,186         Financial - 4.9%       Jones Deslauriers Insurance Management, Inc.       5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>11†</sup> CAD 5,613,000       4,433,693		967,254	938,237
Epicor Software         4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27       496,250       495,476         EXC Holdings III Corp.       98,219       97,851         Total Technology       65,414,186         Financial - 4.9%       Jones Deslauriers Insurance Management, Inc.       5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>111</sup> CAD 5,613,000       4,433,693	Taxware Holdings (Sovos Compliance LLC)		
Epicor Software         4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27       496,250       495,476         EXC Holdings III Corp.       98,219       97,851         Total Technology       65,414,186         Financial - 4.9%       Jones Deslauriers Insurance Management, Inc.       5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>111</sup> CAD 5,613,000       4,433,693	5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28	767,466	769,768
EXC Holdings III Corp. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24 7 total Technology Financial - 4.9% Jones Deslauriers Insurance Management, Inc. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>11†</sup> CAD 5,613,000 4,433,693			
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24       98,219       97,851         Total Technology       65,414,186         Financial - 4.9%       98         Jones Deslauriers Insurance Management, Inc.       5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>111</sup> CAD 5,613,000       4,433,693		496,250	495,476
Total Technology         65,414,186           Financial - 4.9%	EXC Holdings III Corp.		
Financial - 4.9%         CAD 5,613,000           Jones Deslauriers Insurance Management, Inc.         5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>111</sup> CAD 5,613,000         4,433,693	4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	98,219	
Jones Deslauriers Insurance Management, Inc.         CAD 5,613,000         4,433,693           5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>111</sup> CAD 5,613,000         4,433,693			65,414,186
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>111</sup> CAD 5,613,000 4,433,693			
	5		
8.00% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.00%) due 03/26/29 <sup>111</sup> CAD 2,079,000 1,660,741			
	8.00% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.00%) due 03/26/29™	CAD 2,079,000	1,660,741

FGS

August 31, 2021

	Face Amount⁻	Value
SENIOR FLOATING RATE INTERESTS <sup>11,6</sup> - 43.4% (continued)		
Financial - 4.9% (continued) Teneo Holdings LLC		
6.25% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 07/11/25 HighTower Holding LLC	3,990,940	\$3,945,045
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	3,570,000	3,569,107
Franchise Group, Inc. 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	3,424,869	3,435,589
Higginbotham 6.25% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.25%) due 11/25/26 <sup>†††</sup>	2,918,985	2,880,897
Alter Domus 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/17/28	2,793,000	2,786,018
Orion Advisor Solutions, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	2,738,761	2,738,076
Cross Financial Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	2,095,625	2,097,364
Eisner Advisory Group		
6.25% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.25%) due 07/28/28 Duff & Phelps	2,090,909	2,077,841
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27 PAI Holdco, Inc.	1,980,000	1,980,931
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 10/28/27 Nexus Buyer LLC	1,845,375	1,843,068
3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26 NFP Corp.	1,674,500	1,669,711
3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	1,673,678	1,645,293
Aretec Group, Inc. 4.33% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	1,657,500	1,645,069
Avison Young (Canada), Inc. 6.13% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 01/30/26	1,564,454	1,542,286
Claros Mortgage Trust, Inc. 6.00% (1 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 08/10/26	1,473,750	1,473,750
AmeriLife Holdings LLC 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/27	1,059,098	1,053,802
AmeriLife Holdings LLC 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/18/27 <sup>111</sup>	992,500	987,537
HUB International Ltd.	332,500	501,551
4.00% (2 Month USD LIBOR + 3.25% and 3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25	985,050	983,740
USI, Inc. 3.40% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26	591,005	584,356
Situs AMC Holdings Corp. 5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/30/25	129,730	126,973
Total Financial		45,160,887
Basic Materials - 2.1%		
Barentz Midco BV 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/30/27	1,990,013	1,990,013
Invictus MD Strategies Corp.		
3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25 DCG Acquisition Corp.	1,978,957	1,970,467
4.59% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26 PetroChoice Holdings	1,968,163	1,965,703
6.00% (2 Month USD LIBOR + 5.00% and 3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 08/19/22	1,987,573	1,910,554
Illuminate Buyer LLC 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	1,815,886	1,804,918
Ascend Performance Materials Operations LLC 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26	1,575,311	1,595,743
LSF11 Skyscraper HoldCo SARL 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/29/27	1,546,125	1,544,192
Niacet Corp. 5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 02/01/24 <sup>111</sup>	1,525,069	1,509,819
0.00 /0 (1 MORTH 0.00 LIDON + 4.00 /0, Nate 1 1001. 0.00 /0) uue 02/01/24	1,525,005	1,509,619

Guggenheim Strategic Opportunities Fund

	Face Amount <sup>-</sup>	Value
SENIOR FLOATING RATE INTERESTS <sup>11,6</sup> - 43.4% (continued) Basic Materials - 2.1% (continued)		
NIC Acquisition Corp.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 Meridian Adhesives Group, Inc.	1,197,000	\$1,194,008
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 07/24/28 GrafTech Finance, Inc.	1,150,000	1,144,250
3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 Niacet BV	1,111,835	1,111,602
5.50% (1 Month EURIBOR + 4.50%, Rate Floor: 5.50%) due 02/01/24 <sup>+++</sup> Pregis TopCo LLC	EUR 703,547	822,619
4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/26 Vectra Co.	550,000	549,313
3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/10/25 Noranda Aluminum Acquisition Corp.	538,150	529,405
due 02/28/19 <sup>ttt,11</sup>	468,781	155
Total Basic Materials		19,642,761
Communications - 1.8%		
Syndigo LLC		
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 <sup>†††</sup> Xplornet Communications, Inc.	4,289,250	4,278,527
4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27 Conterra Ultra Broadband Holdings, Inc.	3,614,492	3,606,757
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 04/30/26 Titan US Finco LLC	1,960,000	1,956,335
4.15% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26 Flight Bidco, Inc.	1,673,191	1,669,008
7.58% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	1,300,000 439,824	1,222,000 432,862
Authentic Brands 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	1,189,703	1,184,123
Internet Brands, Inc. 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/13/24	1,028,441	1,021,900
Recorded Books, Inc. 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25	846,831	845,070
GTT Communications, Inc. 2.90% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/30/25	582,000	457,161
Houghton Mifflin Co. 7.25% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 11/22/24	8,884	8,878
Total Communications		16,682,621
Utilities - 1.5%		
Hamilton Projects Acquiror LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27 Oregon Clean Energy LLC	5,400,214	5,364,195
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/02/26 UGI Energy Services, Inc.	2,342,469	2,113,633
3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/13/26 Panda Stonewall	1,617,000	1,617,000
6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 11/12/21 Franklin Energy (KAMC Holdings, Inc.)	1,779,908	1,599,692
4.12% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26 Panda Hummel	1,621,125	1,523,858
3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/27/22 <sup>ttt</sup> EIF Channelview Cogeneration LLC	1,256,092	1,168,165
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 05/03/25 Panda Hummel	370,195	369,269
7.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 10/27/22	178,163	<u> </u>
Total Utilities Energy - 0.4%		13,922,705
SeaPort Financing LLC 5.59% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/31/25 <sup>ttt</sup>	1,457,634	1,443,057
	., 101,001	1,110,001

	Face Amount <sup>-</sup>	Value
SENIOR FLOATING RATE INTERESTS <sup>the</sup> - 43.4% (continued) Energy - 0.4% (continued)		
Venture Global Calcasieu Pass LLC		
2.46% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 <sup>111</sup>	1,492,350	\$1,410,271
Permian Production Partners LLC		
9.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was		
2.00%) due 11/24/25 <sup>ttt,12</sup>	346,360	311,724
Centurion Pipe	100 000	105 260
4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/29/25	199,000	<u> </u>
Total Energy Total Senior Floating Rate Interests		3,300,321
(Cost \$400,209,747)		400,397,444
ASSET-BACKED SECURITIES <sup>††</sup> - 13.0%		,,,
Collateralized Loan Obligations - 5.2%		
Palmer Square Loan Funding Ltd.		
2021-3A, 5.17% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due		
	7,000,000	6,999,387
2021-2A, 5.13% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due	2,000,000	1 000 000
05/20/29 <sup>6.8</sup> LoanCore Issuer Ltd.	2,000,000	1,999,963
2019-CRE2, 1.60% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due		
05/15/36 <sup>1,6,8</sup>	4,750,000	4,749,213
ABPCI Direct Lending Fund CLO I LLC	.,	·,· ··,_ · ·
2021-1A, 4.63% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due		
04/20/32 <sup>1,6,8</sup>	3,000,000	2,999,896
Marathon CRE Ltd.		
2018-FL1, 3.09% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due	2 000 000	0.004.450
06/15/28 <sup>16,8</sup> Diamond CLO Ltd.	3,000,000	2,994,159
2018-1A, 3.84% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due		
07/22/30 <sup>1,6,8</sup>	3,000,000	2,993,797
Marathon CLO V Ltd.	-,	,, -
2017-5A, 1.98% (3 Month USD LIBOR + 1.85%) due 11/21/27 <sup>1,6,8</sup>	2,000,000	1,981,788
2013-5A, due 11/21/27 <sup>8,13</sup>	3,566,667	430,140
Newstar Commercial Loan Funding LLC		
2017-1A, 5.24% (3 Month USD LIBOR + 5.10%, Rate Floor: 0.00%) due 03/20/27 <sup>18,8</sup>	2,000,000	2 002 402
2017-1A, 3.64% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due	2,000,000	2,002,402
03/20/27 <sup>1,6,8</sup>	250,000	250,097
Golub Capital Partners Clo 49M Ltd.	200,000	200,001
2021-49A, 3.95% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due		
08/26/33 <sup>6,8</sup>	2,250,000	2,250,000
Dryden 50 Senior Loan Fund		
2017-50A, due 07/15/30 <sup>8,13</sup>	3,555,000	2,218,675
First Eagle Clarendon Fund CLO LLC		
2015-1A, 4.48% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 <sup>1,6,8</sup>	1,500,000	1,499,805
2019-1A, 3.18% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due	1,500,000	1,499,000
01/25/27 <sup>1,6,8</sup>	550,000	550,081
Cerberus Loan Funding XXX, LP		;
2020-3A, 3.78% (3 Month USD LIBOR + 3.65%, Rate Floor: 3.65%) due		
01/15/33 <sup>1,6,8</sup>	2,000,000	2,024,702
Cerberus Loan Funding XXVI, LP		
2021-1A, 4.23% (3 Month USD LIBOR + 4.10%, Rate Floor: 4.10%) due	4 750 000	4 7 40 700
	1,750,000	1,749,793
Monroe Capital CLO Ltd. 2017-1A, 3.74% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due		
10/22/26 <sup>1,6,8</sup>	1,750,000	1,746,817
Treman Park CLO Ltd.	.,. 50,000	1,1 10,011
2015-1A, due 10/20/28 <sup>1,8,13</sup>	2,000,000	1,566,561
Dryden Senior Loan Fund		
due 01/15/31 <sup>13</sup>	2,998,799	1,425,929
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 01/14/32 <sup>8,13</sup>	2,600,000	1,030,804
Voya CLO Ltd.		

2013-1A, due 10/15/30 <sup>8.13</sup>	3,000,000	946,200
Dryden 41 Senior Loan Fund		
2015-41A, due 04/15/31 <sup>8,13</sup>	1,250,000	567,268

VB-S1 Issuer LLC

### Guggenheim Strategic Opportunities Fund SCHEDULE OF INVESTMENTS (Unaudited)

	Face	
ASSET-BACKED SECURITIES <sup>††</sup> - 13.0% (continued)	Amount <sup>~</sup>	Value
Collateralized Loan Obligations - 5.2% (continued)		
KVK CLO Ltd.		
2013-1A, due 01/14/28 <sup>1,8,13</sup>	2,300,000	\$519,489
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 <sup>8,13</sup>	1,050,000	499,275
Venture XIII CLO Ltd.	1 500 000	405.074
2013-13A, due 09/10/29 <sup>8.13</sup> Great Lakes CLO Ltd.	1,500,000	495,274
2014-1A, due 10/15/29 <sup>8,13</sup>	1,153,846	431,214
Babson CLO Ltd.	1,100,010	101,211
2014-IA, due 07/20/25 <sup>8,13</sup>	3,000,000	332,700
A10 Permanent Asset Financing LLC		
2017-II, 6.24% (WAC) due 06/15/51 <sup>ttt.6.8</sup>	250,000	277,940
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 <sup>1,8,13</sup>	2,600,000	234,289
Avery Point II CLO Ltd.	750.004	440.007
2013-3X COM, due 01/18/25 <sup>13</sup> West CLO Ltd.	759,981	118,937
2013-1A. due 11/07/25 <sup>8,13</sup>	1,350,000	42,795
OHA Credit Partners IX Ltd.	1,350,000	42,790
2013-9A, due 10/20/25 <sup>8,13</sup>	602,740	669
Total Collateralized Loan Obligations		47,930,059
Transport-Aircraft - 3.4%		
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 <sup>1,8</sup>	3,243,370	3,241,788
2016-1, 4.45% due 08/15/41	1,853,138	1,853,246
2019-1A, 3.97% due 04/15/39 <sup>1,8</sup>	1,490,518	1,491,288
due 12/31/30 <sup>ttt</sup>	3,054,105	229,688
AASET Trust		
2019-2, 4.46% due 10/16/39 <sup>1,8</sup>	3,524,131	3,014,515
2020-1A, 4.34% due 01/16/40 <sup>8</sup>	1,959,012	1,404,972
2019-1, 3.84% due 05/15/39 <sup>1,8</sup> GAIA Aviation Ltd.	1,204,803	1,201,010
2019-1, 3.97% due 12/15/44 <sup>1,8,14</sup>	4,687,206	4,688,366
WAVE LLC	4,007,200	4,000,000
2019-1, 3.60% due 09/15/44 <sup>1,8</sup>	2,480,823	2,485,823
Falcon Aerospace Ltd.	, ,	,,
2019-1, 3.60% due 09/15/39 <sup>1,8</sup>	1,213,879	1,205,609
2017-1, 6.30% due 02/15/428	800,405	769,410
Castlelake Aircraft Structured Trust		
2021-1A, 6.66% due 01/15/46 <sup>8</sup>	1,750,479	1,898,181
JOL Air Ltd.	4 0 4 0 4 4 0	1 001 000
2019-1, 3.97% due 04/15/44 <sup>18</sup>	1,816,118	1,821,630
Sapphire Aviation Finance II Ltd. 2020-1A, 4.34% due 03/15/40 <sup>8</sup>	1,870,268	1,647,002
KDAC Aviation Finance Ltd.	1,070,200	1,647,002
2017-1A, 4.21% due 12/15/42 <sup>1,8</sup>	1,497,069	1,493,871
MAPS Ltd.	1,101,000	1,100,011
2019-1A, 4.46% due 03/15/44 <sup>1,8</sup>	1,297,193	1,310,732
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 <sup>1,8</sup>	783,815	776,044
Stripes Aircraft Ltd.		
2013-1 A1, 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due		
03/20/23 <sup>†††,6</sup>	498,815	480,129
Airplanes Pass Through Trust	0.077.017	
2001-1A, due 03/15/19 <sup>†††,6,10,11</sup>	6,677,317	-
Total Transport-Aircraft		31,013,304
Whole Business - 1.4%		
Applebee's Funding LLC / IHOP Funding LLC	7,394,125	7 546 702
2019-1A, 4.19% due 06/07/49 <sup>1.8</sup> TSGE	1,394,120	7,516,793
2017-1, 6.25% due 09/25/31 <sup>+++</sup>	5,000,000	5,151,425
Total Whole Business		12,668,218
Infrastructure - 1.3%		.2,000,210

2020-1A, 6.66% due 06/15/50 <sup>8</sup>	6,300,000	6,872,079
Diamond Issuer LLC		
2020-1A, 5.93% due 07/20/508	2,700,000	2,722,383
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 5.92% due 06/15/488	1,883,684	1,865,695
Total Infrastructure		11,460,157
Financial - 1.2%		
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>ttt,6</sup>	EUR 3,894,402	4,581,628
Ceamer Finance LLC		
3.69% due 03/22/31 <sup>+++</sup>	4,000,000	3,944,920

	Face Amount <sup>~</sup>	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 13.0% (continued)		
Financial - 1.2% (continued)		
Nassau LLC	1 740 005	¢1 770 000
2019-1, 3.98% due 08/15/34 <sup>1.8</sup> KKR Core Holding Company LLC	1,749,985	\$1,772,296
4.00% due 07/15/31 <sup>ttt</sup>	580,000	578,614
NCBJ	360,000	578,014
2015-1A, 5.88% due 07/08/22 <sup>ttt</sup>	335,972	340,780
KKR Core Holding Company LLC	,-	
4.00% due 07/15/31	2,320,000	-
Total Financial		11,218,238
Net Lease - 0.3%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 <sup>1.8</sup>	2,750,000	2,887,950
Diversified Payment Rights - 0.1%		
Bib Merchant Voucher Receivables Ltd.	4 400 000	4 475 004
4.18% due 04/07/28 <sup>th</sup>	1,100,000	1,175,031
Collateralized Debt Obligations - 0.1% Anchorage Credit Funding 4 Ltd.		
2021-4A, 3.52% due 04/27/39 <sup>8</sup>	1,000,000	1,000,098
Insurance - 0.0%	1,000,000	1,000,000
CBC Insurance Revenue Securitization LLC		
2016-1, 5.25% due 07/15/46 <sup>1,10</sup>	317,657	294,710
Transport-Rail - 0.0%		- , -
Trinity Rail Leasing, LP		
2009-1A, 6.66% due 11/16/39 <sup>1,8</sup>	142,542	156,486
Total Asset-Backed Securities		
(Cost \$123,518,097)		119,804,251
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 6.7%		
Government Agency - 3.0%		
Uniform MBS 30 Year	00 500 000	07 175 700
due 10/14/21 <sup>6</sup>	26,500,000	27,475,730
Residential Mortgage-Backed Securities - 1.9% Lehman XS Trust Series		
2006-18N, 0.44% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due		
12/25/36 <sup>6</sup>	3,095,768	3,200,652
2006-16N, 0.29% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due	0,000,100	0,200,002
11/25/466	1,492,569	1,505,313
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 0.25% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due		
07/25/47 <sup>6</sup>	1,892,721	1,591,971
2007-HE4, 0.33% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due		
	1,115,812	835,610
2007-HE2, 0.27% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due	4 405 007	700 700
04/25/37 <sup>6</sup> Home Equity Mortgage Loan Asset-Backed Trust Series INABS	1,495,997	728,722
2006-E, 0.29% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 04/25/37 <sup>6</sup>	2,809,149	2,322,372
Argent Securities Trust	2,009,149	2,322,372
2006-W5, 0.38% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due		
06/25/36 <sup>6</sup>	2,535,103	2,021,655
GSAA Home Equity Trust		
2006-16, 0.42% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due		
10/25/36 <sup>6</sup>	4,338,816	1,639,030
American Home Mortgage Assets Trust		
2006-6, 0.29% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/466	1,775,857	1,534,755
Morgan Stanley IXIS Real Estate Capital Trust	0.000.045	4.045.004
2006-2, 0.30% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/366	2,939,345	1,345,624
GSAA Trust 2007 2 0 42% (1 Month USD LIPOP + 0 17%, Pata Elbor: 0 17%) due 02/25/47 <sup>6</sup>	1 617 090	635,293
2007-3, 0.42% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 03/25/47 <sup>6</sup> Total Residential Mortgage-Backed Securities	1,617,980	17,360,997
I Utal Nesidential Worldade-Dacked Securities		17,300,997
Military Housing - 1.6%		
Military Housing - 1.6% Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 5.50% (WAC) due 11/25/52 <sup>6.10</sup>	3,578,105	3,698,279

	Face Amount <sup>~</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 6.7% (continued)		
Military Housing - 1.6% (continued)		
2015-R1, 0.91% (WAC) due 11/25/55 <sup>6,8,15</sup>	41,175,736	\$2,766,676
2015-R1, 0.65% (WAC) due 11/25/52 <sup>6,8,15</sup>	33,542,603	1,885,903
GMAC Commercial Mortgage Asset Corp. 2004-POKA, 6.36% due 09/10/44 <sup>tt1,8</sup>	3,500,000	4,470,375
Capmark Military Housing Trust		
2007-AETC, 5.75% due 02/10/52 <sup>8</sup>	1,557,352	1,736,968
2007-AET2, 6.06% due 10/10/52 <sup>8</sup>	466,878	538,454
Total Military Housing		15,096,655
Commercial Mortgage-Backed Securities - 0.2%		
GS Mortgage Securities Corporation Trust 2020-DUNE, 2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due	0.000.000	4 0 40 000
12/15/36 <sup>6,8</sup>	2,000,000	1,946,289
Total Collateralized Mortgage Obligations (Cost \$62,797,528)		61,879,671
U.S. TREASURY BILLS <sup>††</sup> - 1.8%		
U.S. Treasury Bills		
0.03% due 11/26/21 <sup>1,17</sup>	9,500,000	9,498,903
0.03% due 09/16/21 <sup>1,17</sup>	3,000,000	2,999,963
0.04% due 10/12/21 <sup>1,17</sup>	3,000,000	2,999,863
0.03% due 09/09/21 <sup>1,17</sup>	1,000,000	999,992
Total U.S. Treasury Bills		16 408 721
(Cost \$16,499,075) MUNICIPAL BONDS <sup>††</sup> - 0.1%		16,498,721
Oklahoma - 0.1%		
Oklahoma Development Finance Authority Revenue Bonds		
5.45% due 08/15/28	400,000	455,385
Total Municipal Bonds	+00,000	400,000
(Cost \$400,000)		455,385
	Notional Value/Contracts	100,000
OTC OPTIONS PURCHASED <sup>†</sup> - 0.3%		
Call Options on:		
Citibank, N.A. 2Y-10 CMS CAP		
Expiring July 2022 with strike price of \$0.40 <sup>tt</sup>	\$295,300,000	1,444,017
Bank of America, N.A. 2Y-10 CMS CAP		
Expiring July 2022 with strike price of \$0.61 <sup>++</sup>	99,000,000	327,690
Bank of America, N.A. 2Y-10 CMS CAP		
Expiring July 2022 with strike price of \$0.40 <sup>th</sup>	5,000,000	24,450
Total Call Options		1,796,157
Put Options on:		
Citibank, N.A. S&P 500 Index Expiring November 2021 with strike price of \$4,340.00	139	1,054,315
Total Put Options		1,054,315
Total OTC Options Purchased		0.050.170
(Cost \$2,553,145)		2,850,472
Total Investments - 135.7%		¢4 054 047 004
(Cost \$1,220,378,423)	Face	\$1,251,347,081
	Amount-	
Collateralized Mortgage Obligations Sold Short <sup>++</sup> - (3.0)%		
Government Agency - (3.0)%		
Uniform MBS 30 Year due 10/14/21	26 500 000	(29.054.791)
	26,500,000	(28,054,781)
Total Collateralized Mortgage Obligations Sold Short		(29.054.791)
(Proceeds \$28,022,350)	Contracts	(28,054,781)
LISTED OPTIONS WRITTEN <sup>†</sup> - (0.2)%	Contracts	
Call Options on:		
Matterport, Inc. Expiring March 2022 with strike price of \$17.50 (Notional Value \$302,868)	188	\$(51,230)
Matterport, Inc. Expiring March 2022 with strike price of \$15.00 (Notional Value \$979,488)	608	(218,880)
S&P 500 Index Expiring September 2021 with strike price of \$4,435.00 (Notional	149	
Value \$67,387,932)	149	(1,636,765)

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OTC OPTIONS WRITTEN <sup>†</sup> - (0.1)%		
Put Options on:		
Citibank, N.A. S&P 500 Index Expiring November 2021 with strike price of		
\$3,980.00 (Notional Value \$62,865,252)	139	(475,380)
Total OTC Options Written		
(Premiums received \$842,941)		(475,380)
Other Assets & Liabilities, net - (32.4)%		(298,432,957)
Total Net Assets - 100.0%		\$922,477,088

#### **Futures Contracts**

FGS

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation <sup>::</sup>
Equity Futures Contracts Purchased <sup>†</sup>		· · ·		
S&P 500 Index Mini Futures Contracts	298	Sep 2021	\$67,351,725	\$4,261,286

#### Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>

Counterparty	Exchange	Floating Rate Type	Floating Rate IndexFixed Ra	Payment te Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums (Received)	Unrealized Depreciation <sup>∺</sup>
J.P. Morgan			3-Month USD			· · ·			
Securities LLC	CME	Receive	LIBOR 1.58	% Quarterly	04/28/31	\$9,670,000	\$(234,207)	\$(2,897)	\$(231,310)

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

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Goldman Sachs International	ILS	Buy	5,707,550	1,554,800 USD	1/31/2022	\$231,088
Bank of America, N.A.	GBP	Sell	9,585,000	13,291,424 USD	9/16/2021	111,260
Citibank, N.A.	EUR	Sell	7,861,000	9,397,205 USD	9/30/2021	107,404
Barclays Bank plc	CAD	Sell	10,580,000	8,458,087 USD	9/16/2021	69,663
Barclays Bank plc	EUR	Buy	1,870,000	2,209,565 USD	9/30/2021	322
Citibank, N.A.	EUR	Buy	2,100,000	2,494,629 USD	9/30/2021	(12,937)
Barclays Bank plc	EUR	Sell	11,320,000	13,297,213 USD	9/16/2021	(76,313)
Goldman Sachs International	ILS	Sell	5,707,550	1,691,893 USD	1/31/2022	(93,995)
						\$336,492

<sup>~</sup> The face amount is denominated in U.S. dollars unless otherwise indicated.

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 inputs, unless otherwise noted — See Note 4.

<sup>tt</sup> Value determined based on Level 2 inputs, unless otherwise noted — See Note 4.

<sup>+++</sup> Value determined based on Level 3 inputs — See Note 4.

<sup>1</sup> All or a portion of these securities have been physically segregated in connection with futures contracts, options, borrowings, reverse reupurchase agreements and unfunded loan commitments. As of August 31, 2021, the total value of segregated securities was \$362,612,552.

<sup>2</sup> Special Purpose Acquisition Company (SPAC).

<sup>3</sup> Affiliated issuer.

<sup>4</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

<sup>5</sup> Rate indicated is the 7-day yield as of August 31, 2021.

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- <sup>6</sup> Variable rate security. Rate indicated is the rate effective at August 31, 2021. 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. <sup>7</sup> Variable rate security. Rate indicated is the rate effective at August 31, 2021. The rate is linked to the volatility-adjusted performance of the series 1 securities due 2069 of the underlying company, Alphas Managed Accounts Platform LXXIX Limited. <sup>8</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$388,042,301 (cost \$374,073,434), or 42.1% of total net assets. <sup>9</sup> Perpetual maturity. <sup>10</sup> Security is a 144Å 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 \$6,542,256 (cost \$14,625,382), or 0.7% of total net assets - See Note 7. <sup>11</sup> Security is in default of interest and/or principal obligations. <sup>12</sup> Payment-in-kind security. <sup>13</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates. <sup>14</sup> Security is a step down bond, with 3.97% coupon rate until November 14, 2026. Future rate will be 2.00% commencing on November 15, 2026. <sup>15</sup> Security is an interest-only strip. <sup>16</sup> All or a portion of this security is pledged as interest rate swap collateral at August 31, 2021. <sup>17</sup> Rate indicated is the effective yield at the time of purchase.
  - CAD Canadian Dollar CME — Chicago Mercantile Exchange CMS — Constant Maturity Swap EUR — Euro EURIBOR — European Interbank Offered Rate GBP — British Pound ILS — Israeli New Shekel LIBOR — London Interbank Offered Rate plc — Public Limited Company PPV — Public-Private Venture SARL — Société à Responsabilité Limitée WAC — Weighted Average Coupon

See Sector Classification in Other Information section.

The following table summarizes the inputs used to value the Fund's investments at August 31, 2021 (See Note 4 in the Notes to Schedule of Investments):

Investments in Securities (Assets)	Level 1 Quoted Prices	Level 2 Significant Observable Inputs	Level 3 Significant Unobservable Inputs	Total
Common Stocks	\$ 46,640,042	\$ 2,146,070	\$ 618,073	\$ 49,404,185
Preferred Stocks	—	43,803,240	761,240	44,564,480
Warrants	1,376,043	—	_	1,376,043
Closed-End Funds	43,070,290	_	_	43,070,290
Money Market Fund	15,017,973	_	_	15,017,973
Corporate Bonds	—	456,507,231	39,520,935	496,028,166
Senior Floating Rate Interests	_	344,263,482	56,133,962	400,397,444
Asset-Backed Securities	—	103,044,096	16,760,155	119,804,251
Collateralized Mortgage Obligations	_	57,409,296	4,470,375	61,879,671
U.S. Treasury Bills	_	16,498,721	_	16,498,721
Municipal Bonds	_	455,385	_	455,385
Options Purchased	1,054,315	1,796,157	_	2,850,472
Equity Futures Contracts*	4,261,286	_	_	4,261,286
Forward Foreign Currency Exchange Contracts*	_	519,737	_	519,737
Total Assets	\$ 111,419,949	\$ 1,026,443,415	\$ 118,264,740	\$ 1,256,128,104

August 31, 2021

Investments in Securities (Liabilities)	Level 1 Quoted Prices	Level 2 Significant Observable Inputs		Total
Collateralized Mortgage Obligations Sold Short	\$-	\$ 28,054,781	\$ —	\$ 28,054,781
Options Written	2,382,255	_	_	2,382,255
Interest Rate Swap Agreements*	—	231,310	_	231,310
Forward Foreign Currency Exchange Contracts*	_	183,245	_	183,245
Unfunded Loan Commitments (Note 6)	_	_	1,283,432	1,283,432
Total Liabilities	\$ 2,382,255	\$ 28,469,336	\$ 1,283,432	\$ 32,135,023

\* 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 \$257,745,258 are categorized as Level 2 within the disclosure hierarchy - See Note 3.

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

0	Ending Balance at	Male and a manufactor of			Weighted
Category	August 31, 2021	Valuation Technique	Unobservable Inputs	Input Range	Average*
Assets:					
Asset-Backed Securities	\$11,756,492	Yield Analysis	Yield	2.2%-13.0%	3.2%
Asset-Backed Securities	4,425,049	Option Adjusted Spread off the prio month end broker quote	r Broker Quote	-	-
Asset-Backed Securities	578,614	Third Party Pricing	Trade Price	-	-
Collateralized Mortgage Obligations	4,470,375	Option Adjusted Spread off the prio month end broker quote	r Broker Quote	-	-
Common Stocks	341,712	Model Price	Purchase Price		
Common Stocks	166,272	Enterprise Value	Valuation Multiple	2.1x-18.5x	11.6x
Common Stocks	110,089	Model Price	Market Comparable Yields	12.1%	-
Corporate Bonds	30,533,451	Option Adjusted Spread off the prio month end broker quote	r Broker Quote	-	-
Corporate Bonds	6,868,071	Third Party Pricing	Vendor Price	-	-
Corporate Bonds	1,068,470	Yield Analysis	Yield	3.8%	-
Corporate Bonds	1,050,943	Model Price	Purchase Price	-	-
Preferred Stocks	761,240	Model Price	Purchase Price	-	-
Senior Floating Rate Interests	38,278,828	Third Party Pricing	Broker Quote	-	-
Senior Floating Rate Interests	14,478,647	Yield Analysis	Yield	4.8%-8.0%	6.6%
Senior Floating Rate Interests	3,249,880	Model Price	Market Comparable Yields	6.5%-10.4%	7.7%
Senior Floating Rate Interests	126,607	Model Price	Purchase Price	-	-
Total Assets	\$118,264,740				
Liabilities:					
Unfunded Loan Commitments	\$1,283,432	Model Price	Purchase Price	-	-

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

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

The Fund's fair valuation leveling guidelines classify a single daily broker quote, or a vendor price based on a single daily or monthly broker quote, as Level 3, 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, 2021, the Fund had securities with a total value of \$7,498,737 transfer into Level 3 from Level 2 due to a lack of observable inputs and had securities with a total value of \$9,198,395 transfer into Level 2 from Level 3 due to the availability of current and reliable market-based data provided by a third-party pricing service which utilitzed significant observable 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, 2021.

		Assets										abilities
		Senior										
	Asset-	Collate	eralized		Floating							Unfunded
	Backed	М	ortgage	Corporate	Rate		Common		Preferred			Loan
	Securities	Obl	igations	Bonds	Interests		Stocks		Stocks	Total Assets	Con	nmitments
Beginning Balance	\$ 21,322,803	\$ 4	,473,052	\$ 38,752,769	\$ 67,861,369	\$	1,408,510	\$	761,240	\$134,579,743	\$	(851,599)
Purchases/(Receipts)	580,000		-	-	(290,515)		-		-	289,485		(893,973)

(Sales, maturities and									
paydowns)/Fundings	(4,825,439)	-	-	(10,389,63	36)	(93,895)	-	(15,308,970)	106,068
Amortization of									
premiums/discounts	132,674	(2,072)	(15,357)	165,09	93	-	-	280,338	-
Total realized gains (losses)									
included in earnings	382,696	-	-	95,37	73	93,896	-	571,965	377,743
Total change in unrealized									
appreciation (depreciation)									
included in earnings	(832,579)	(605)	783,523	(615,05	55)	216,553	-	(448,163)	(21,671)
Transfers into Level 3	-	-	-	7,498,73	37	-	-	7,498,737	-
Transfers out of Level 3	-	-	-	(8,191,40	)4)	(1,006,991)	-	(9,198,395)	-
Ending Balance	\$ 16,760,155	\$ 4,470,375	\$ 39,520,935	\$ 56,133,96	62	\$ 618,073	\$ 761,240	\$118,264,740	\$ (1,283,432)
Net change in unrealized appreciation (depreciation) for investments in Level 3 securities									
still held at August 31, 2021	\$ (832,579)	\$ (605)	\$ 783,523	\$ (363,36	6)	\$ (41,746)	\$ -	\$ (454,773)	\$ 117,953

### 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, 2021, in which the company is an affiliated issuer, were as follows:

Security Name	Value 05/31/21	Additions	Reductions	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Value 08/31/21	Shares 08/31/21
Common Stocks							
BP Holdco LLC	\$19,419	\$-	\$-	\$-	\$19,409	\$38,828	55,076
Targus Group International Equity, Inc.*	30,190	_	-	_	1,439	31,629	12,989
	\$49,609	\$-	\$-	\$-	\$20,848	\$70,457	

\* Non-income producing security.

# NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

### Note 1 – Organization

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Guggenheim Strategic Opportunities Fund (the "Fund") was organized as a Delaware statutory trust on November 13, 2006. 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 maximize 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 sole price.

Open-end investment companies are valued at their net asset value as of the close of business, on the valuation date. Exchange-traded funds and closed-end investment companies 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.

# NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

August 31, 2021

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, 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.

Repurchase agreements are valued at amortized cost, provided such amounts approximate market value.

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

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

The value of futures contracts is accounted for using the unrealized appreciation or depreciation on the contracts that is determined by marking the contracts to their current realized settlement prices. Financial futures contracts are valued at the 4:00 p.m. price on the valuation date. In the event that the exchange for a specific futures contract closes earlier than 4:00 p.m., the futures contract is valued at the official settlement price of the exchange. However, the underlying securities from which the futures contract value is derived are monitored until 4:00 p.m. to determine if fair valuation would provide a more accurate valuation.

The value of interest rate swap agreements entered into by the Fund is accounted for using the unrealized appreciation or depreciation on the agreements that is determined using the previous day's Chicago Mercantile Exchange close price, adjusted for the current day's spreads.

The values of other swap agreements entered into by the Fund are accounted for using the unrealized appreciation or depreciation on the agreements that are determined by marking the agreements to the last quoted value of the index or other underlying position that the swaps pertain to at the close of the NYSE.

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.

The Fund may acquire an interest in a special purpose acquisition company ("SPAC") in an initial public offering or a secondary market transaction. SPAC investments carry many of the same risks as investments in initial public offering securities, such as erratic price movements, greater risk of loss, lack of information about the issuer, limited operating and little public or no trading history, and higher transaction costs. An investment in a SPAC is typically subject to a higher risk of dilution by additional later offerings of interests in the SPAC or by other investors exercising existing rights to purchase shares of the SPAC and interests in SPACs may be illiquid and/or be subject to restrictions on resale. A SPAC is a publicly traded company that raises investment capital for the purpose of acquiring the equity securities of one or more existing companies (or interests therein) via merger, combination, acquisition or other similar transactions. Unless and until an acquisition is completed, a SPAC generally invests its assets (less a portion retained to cover expenses) in U.S. government securities, money market securities and cash and does not typically pay dividends in respect of its common stock. SPAC investments are also subject to the risk that a significant portion of the funds raised by the SPAC may be expended during the search for a target acquisition or merger and that the SPAC may have limited time in which to conduct due diligence on potential business combination targets. Because SPACs are in essence blank check companies without operating history or ongoing business other than seeking acquisitions, the value of their securities is particularly dependent on the ability of the entity's management to identify and complete a profitable acquisition. Among other conflicts of interest, the economic interests of the management, directors, officers and related parties of a SPAC can differ

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# NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

from the economic interests of public shareholders, which may lead to conflicts as they evaluate, negotiate and recommend business combination transactions to shareholders. This risk may become more acute as the deadline for the completion of a business combination nears. There is no guarantee that the SPACs in which the Fund invests will complete an acquisition or that any acquisitions that are completed will be profitable.

#### Note 3 – Financial Instruments and Derivatives

As part of its investment strategy, the Fund utilizes short sales and 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.

#### Short Sales

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A short sale is a transaction in which the Fund sells a security it does not own. If the security sold short decreases in price between the time the Fund sells the security and closes its short position, the Fund will realize a gain on the transaction. Conversely, if the security increases in price during the period, the Fund will realize a loss on the transaction. The risk of such price increases is the principal risk of engaging in short sales.

#### Derivatives

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

The Fund utilized derivatives for the following purposes:

Duration: the use of an instrument to manage the interest rate risk of a portfolio.

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

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

Index Exposure: the use of an instrument to obtain exposure to a listed or other type of index.

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

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

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

#### **Futures Contracts**

A futures contract is an agreement to purchase (long) or sell (short) an agreed amount of securities or other instruments at a set price for delivery at a future date. There are significant risks associated with a Fund's use of futures contracts, including (i) there may be an imperfect or no correlation between the changes in market value of the underlying asset and the prices of futures contracts; (ii) there may not be a liquid secondary market for a futures contract; (iii) trading restrictions or limitations may be imposed by an exchange; and (iv) government regulations may restrict trading in futures contracts. When investing in futures, there is minimal counterparty credit risk to a Fund because futures are exchange-traded and the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees against default. Securities held as collateral are noted on the Schedule of Investments.

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### NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

#### Swap Agreements

A swap is an agreement that obligates two parties to exchange a series of cash flows at specified intervals based upon or calculated by reference to changes in specified prices or rates for a specified amount of an underlying asset. When utilizing OTC swaps, the Fund bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default or bankruptcy of a swap agreement counterparty or if the underlying asset declines in value. Certain standardized swaps are subject to mandatory central clearing and are executed on a multi-lateral or other trade facility platform, such as a registered exchange. There is limited counterparty credit risk with respect to centrally-cleared swaps as the transaction is facilitated through a central clearinghouse, much like exchange-traded futures contracts. For a Fund utilizing centrally-cleared swaps, the exchange bears the risk of loss resulting from a counterparty not being able to pay. There is no guarantee that a fund or an underlying fund could eliminate its exposure under an outstanding swap agreement by entering into an offsetting swap agreement with the same or another party.

Total return swaps involve commitments where single or multiple cash flows are exchanged based on the price of an underlying reference asset (such as an index) for a fixed or variable interest rate. Total return swaps will usually be computed based on the current value of the reference asset as of the close of regular trading on the NYSE or other exchange, with the swap value being adjusted to include dividends accrued, financing charges and /or interest associated with the swap agreement. When utilizing total return swaps, the Fund bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default or bankruptcy of a swap agreement counterparty or if the underlying reference asset declines in value.

Interest rate swaps involve the exchange by the Fund with another party for its respective commitment to pay or receive a fixed or variable interest rate on a notional amount of principal. Interest rate swaps are generally centrally-cleared, but central clearing does not make interest rate swap transactions risk free.

Credit default swaps are instruments which allow for the full or partial transfer of third party credit risk, with respect to a particular entity or entities, from one counterparty to the other. The Fund enters into credit default swaps as a "seller" or "buyer" of protection primarily to gain or reduce exposure to the investment grade and/or high yield bond market. A seller of credit default swaps is selling credit protection or assuming credit risk with respect to the underlying entity or entities. The buyer in a credit default swap is obligated to pay the seller a periodic stream of payments over the term of the contract provided that no event of default on an underlying reference obligation has occurred. If a credit event occurs, as defined under the terms of the swap agreement, the seller will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index. The notional amount reflects the maximum potential amount the seller of credit protection could be required to pay to the buyer if a credit event occurs. The seller of protection receives periodic premium payments from the buyer and may also receive or pay an upfront premium adjustment to the stated periodic payments. In the event a credit default occurs on a credit default swap referencing an index, a factor adjustment will take place and the buyer of protection will receive a payment reflecting the par less the default recovery rate of the defaulted protection. For a fund utilizing centrally cleared credit default swaps, the exchange bears the risk of loss

The quoted market prices and resulting market values for credit default swap agreements on securities and credit indices serve as an indicator of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative had the notional amount of the swap agreement been closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

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# NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

#### 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 short sales and 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 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.

#### **Foreign Investments**

There are several risks associated with exposure to foreign currencies, foreign issuers and emerging markets. The Fund's indirect and direct exposure to foreign currencies subjects the Fund to the risk that those currencies will decline in value relative to the U.S. dollar, or in the case of short positions, that the U.S. dollar will decline in value relative to the currency being hedged. Currency rates in foreign countries may fluctuate significantly over short periods of time for a number of reasons, including changes in interest rates and the imposition of currency controls or other political developments in the U.S. or abroad. In addition, the Fund may incur transaction costs in connection with conversions between various currencies. The Fund may, but is not obligated to, engage in currency hedging transactions, which generally involve buying currency forward, options or futures contracts. However, not all currency risks may be effectively hedged, and in some cases the costs of hedging techniques may outweigh expected benefits. In such instances, the value of securities denominated in foreign currencies can change significantly when foreign currencies strengthen or weaken relative to the U.S. dollar.

The Fund may invest in securities of foreign companies directly, or in financial instruments, such as ADRs and exchange-traded funds, which are indirectly linked to the performance of foreign issuers. Foreign markets can be more volatile than the U.S. market due to increased risks of adverse issuer, political, regulatory, market, or economic developments and can perform differently from the U.S. market. Investing in securities of foreign companies directly, or in financial instruments that are indirectly linked to the performance of foreign issuers, may involve risks not typically associated with investing in U.S. issuers. The value of securities denominated in foreign currencies, and of dividends from such securities, can change significantly when foreign currencies strengthen or weaken relative to the U.S. dollar. Foreign securities traded on U.S. markets. Many foreign countries lack accounting and disclosure standards comparable to those that apply to U.S. companies, and it may be more difficult to obtain reliable information regarding a foreign issuer's financial condition and operations. Transaction costs and costs associated with custody services are generally higher for foreign securities than they are for U.S. securities. Some foreign governments levy withholding taxes against dividend and interest income. Although in some countries portions of these taxes are recoverable, the non-recovered portion will reduce the income received by the Fund.

#### 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:

# NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

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

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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 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, 2021, the cost of investments for U.S. federal income tax purposes, the aggregate gross unrealized appreciation for all investments for which there was an excess of value over tax cost, and the aggregate gross unrealized depreciation for all investments for which there was an excess of tax cost over value, were as follows:

			Net Tax Unrealized Appreciation
 Tax Cost	Tax Unrealized Appreciation	Tax Unrealized Depreciation	(Depreciation)
\$ 1,190,290,378	\$ 62,566,863	\$ (27,580,728)	\$ 34,986,135

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### NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

### Note 6 – Unfunded Loan Commitments

Pursuant to the terms of certain loan agreements, the Fund held unfunded loan commitments as of August 31, 2021. The Fund is obligated to fund these loan commitments at the borrower's discretion.

The unfunded loan commitments as of August 31, 2021, were as follows:

Borrower	Maturity Date		Face Amount*	Value
Alexander Mann	12/16/24	GBP	1,250,000	\$143,217
CapStone Acquisition Holdings, Inc.	11/12/27		828,400	7,304
Care BidCo	04/15/26	EUR	1,000,000	109,600
CCC Information Services, Inc.	04/27/22		1,250,000	525
Datix Bidco Ltd.	09/22/21	GBP	1,000,000	_
DG Investment Intermediate Holdings 2, Inc.	03/31/28		101,221	108
Eisner Advisory Group	08/13/28		209,091	1,307
Examworks Group, Inc.	01/27/23		1,500,000	71,082
Fortis Solutions Group LLC	12/15/23		163,320	1,633
Galls LLC	01/31/24		7,651	401
Higginbotham	11/25/26		823,699	3,786
HighTower Holding LLC	04/21/28		430,000	107
ImageFIRST Holdings LLC	04/27/28		203,704	764
Jones Deslauriers Insurance Management, Inc.	03/26/29	CAD	208,000	_
MB2 Dental Solutions LLC	01/29/27		582,951	10,514
Medline Industries, Inc.	08/06/22		4,600,000	-
National Mentor Holdings, Inc.	03/02/28		178,667	826
Polaris Newco LLC	06/04/26		4,400,000	563,971
Pro Mach Group, Inc.	08/12/28		321,229	-
PT Intermediate Holdings III LLC	10/15/25		273,855	1,369
SCP Eye Care Services LLC	03/16/28		310,227	776
SeaPort Financing LLC	10/31/23		2,650,000	82,121
Service Logic Acquisition, Inc.	10/29/27		317,537	_
SHO Holding I Corp.	04/27/24		500,000	33,750
Sitecore Holding III A/S	10/04/21		491,852	-
Southern Veterinary Partners LLC	10/05/27		436,364	3,800
Taxware Holdings (Sovos Compliance LLC)	08/11/28		132,534	-
Team.Blue Finco SARL	03/27/28	EUR	94,595	279
TricorBraun Holdings, Inc.	03/03/28		374,598	3,697
Venture Global Calcasieu Pass LLC	08/19/26		953,329	52,433
Vertical (TK Elevator)	01/29/27	EUR	1,750,000	190,062
				\$1,283,432

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

CAD – Canadian Dollar EUR – Euro 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
Airplanes Pass Through Trust			
2001-1A, due 03/15/19 <sup>1,2</sup>	10/14/09	\$5,384,675	\$-
Atlas Mara Ltd.			
due 12/31/21 <sup>2</sup>	10/01/15	2,172,438	1,050,940
Basic Energy Services, Inc.			
due 10/15/23 <sup>2</sup>	09/25/18	497,666	48,750
CBC Insurance Revenue Securitization LLC			
2016-1, 5.25% due 07/15/46 <sup>3</sup>	08/09/19	309,686	294,710
FLNG Liquefaction 2 LLC			
4.13% due 03/31/38 <sup>3</sup>	07/23/19	224,997	278,995
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates			
2015-R1, 5.50% (WAC) due 11/25/521	09/10/19	3,578,104	3,698,279
Mirabela Nickel Ltd.			
due 06/24/19 <sup>2</sup>	12/31/13	1,259,370	69,409
Princess Juliana International Airport Operating Company N.V.			
5.50% due 12/20/27 <sup>3</sup>	12/17/12	1,198,446	1,101,173
		\$14,625,382	\$6,542,256

<sup>1</sup> Variable rate security. Rate indicated is the rate effective at August 31, 2021. 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.

<sup>2</sup> Security is in default of interest and/or principal obligations.

<sup>3</sup> All or a portion of these securities have been physically segregated in connection with borrowings and reverse repurchase agreements.

#### Note 8 – COVID-19

The global ongoing crisis caused by the outbreak of COVID-19 and the current recovery underway is causing disruption to consumer demand and economic output and supply chains. There are still travel restrictions and quarantines, and adverse impacts on 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 public health conditions around 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 respond to and contain the ongoing pandemic, which can obstruct their functioning and subject them to heightened operational and other risks.

#### Note 9 - Subsequent Event

As previously announced on August 24, 2021, the Fund's shareholders approved the mergers of the Guggenheim Enhanced Equity Income Fund and the Guggenheim Credit Allocation Fund with and into the Fund to be effective with the open of the New York Stock Exchange on October 25, 2021, subject to the satisfaction of certain customary closing conditions.

August 31, 2021

## **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 classification 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.