

KKR Credit Opportunities Portfolio

April 30, 2022

SCHEDULE OF INVESTMENTS (Unaudited) (Stated in United States Dollars, unless otherwise noted)

Issuer	Asset	Reference Rate & Spread	Interest Rate	Maturity Date	Country	Currency	Par	Fair Value	Footnotes
Leveraged Loans - 63.04%									
<i>Aerospace & Defense - 3.48%</i>									
Amentum Services Inc	TL 2L 12/21	SOFR (6M) + 7.50%	8.53%	2/15/2030	United States	USD	2,767,140	\$ 2,700,175	(a) (b) (d)
Arcfield Acquisition Corp	Revolver 1L 03/22	LIBOR (3M) + 5.75%	7.08%	3/10/2027	United States	USD	143,583	(718)	(a) (b) (e)
Arcfield Acquisition Corp	TL 1L 03/22	LIBOR (3M) + 5.75%	7.08%	3/10/2028	United States	USD	989,130	984,184	(a) (b) (d)
EaglePicher Technologies LLC	TL 2L 02/18	LIBOR (1M) + 7.25%	8.01%	3/8/2026	United States	USD	2,506,459	2,280,878	(d)
Sequa Corp	TL 1L 07/20	LIBOR (3M) + 6.75%	7.75%	11/28/2023	United States	USD	7,908,353	7,921,559	(a) (d)
Sequa Corp	TL 1L B 06/20	LIBOR (3M) + 9.00%	10.00%	7/31/2025	United States	USD	396,887	412,762	(a) (b) (d)
Sequa Corp	TL 2L 07/20	LIBOR (3M) + 10.75%	11.75%	4/28/2024	United States	USD	4,642,245	4,628,318	(a) (d)
Ultra Electronics Holdings PLC	TL 1L B 11/21	LIBOR (3M) + 3.75%	5.08%	11/17/2028	United States	USD	133,190	132,341	(a) (d)
Ultra Electronics Holdings PLC	TL 1L B 11/21	EURIBOR (3M) + 3.75%	3.75%	11/17/2028	Luxembourg	EUR	104,000	108,888	(a) (d)
<i>Alternative Carriers - 1.37%</i>									
Segra	TL 1L B 08/21	LIBOR (1M) + 4.50%	5.51%	10/4/2028	United States	USD	7,673,284	7,535,395	(d)
<i>Apparel, Accessories & Luxury Goods - 2.87%</i>									
Varsity Brands Inc	TL 1L 11/17	LIBOR (1M) + 3.50%	4.50%	12/16/2024	United States	USD	16,411,022	15,843,529	(d)
<i>Application Software - 8.12%</i>									
Applied Systems Inc	TL 2L 02/21	LIBOR (3M) + 5.50%	6.51%	9/19/2025	United States	USD	106,592	106,782	(d)
Community Brands Inc	Revolver 1L 02/22	SOFR (3M) + 5.75%	7.08%	2/23/2028	United States	USD	60,610	(1,212)	(a) (b) (e)
Community Brands Inc	TL 1L 02/22	SOFR (3M) + 5.75%	7.08%	2/23/2028	United States	USD	1,030,300	1,009,694	(a) (b) (d)
Community Brands Inc	TL 1L DD 02/22	SOFR (3M) + 5.75%	7.08%	2/23/2028	United States	USD	121,212	(2,424)	(a) (b) (e)
Epicor Software Corp	TL 2L 07/20	LIBOR (1M) + 7.75%	8.75%	7/31/2028	United States	USD	1,544,288	1,579,683	(d)
Follett Software Co	Revolver 1L 08/21	LIBOR (3M) + 5.75%	7.08%	8/31/2027	United States	USD	136,050	(1,034)	(a) (b) (e)
Follett Software Co	TL 1L 08/21	LIBOR (3M) + 5.75%	7.08%	8/31/2028	United States	USD	1,545,833	1,534,085	(a) (b) (d)
Med-Metrix	Revolver 1L 09/21	LIBOR (3M) + 6.00%	0.50%	9/15/2027	United States	USD	158,828	-	(a) (b) (e)
Med-Metrix	TL 1L 09/21	LIBOR (3M) + 6.00%	7.00%	9/15/2027	United States	USD	1,264,270	1,265,155	(a) (b) (d)
Med-Metrix	TL 1L DD 09/21	LIBOR (3M) + 6.00%	1.00%	9/15/2027	United States	USD	635,312	127,507	(a) (b) (e)
Misys Ltd	TL 1L 04/17	LIBOR (3M) + 3.50%	4.74%	6/13/2024	United States	USD	2,885,768	2,806,640	(d)
Misys Ltd	TL 2L 04/17	LIBOR (3M) + 7.25%	8.49%	6/13/2025	United States	USD	9,735,446	9,390,665	(d)
SAMBA Safety Inc	Revolver 1L 09/21	LIBOR (3M) + 5.75%	2.05%	9/1/2027	United States	USD	41,810	10,231	(a) (b) (e)
SAMBA Safety Inc	TL 1L 09/21	LIBOR (3M) + 5.75%	6.76%	9/1/2027	United States	USD	469,144	466,658	(a) (b) (d)
SAMBA Safety Inc	TL 1L DD 09/21	LIBOR (3M) + 5.75%	1.00%	9/1/2027	United States	USD	104,520	(554)	(a) (b) (e)
Solera LLC	TL 2L 06/21	LIBOR (1M) + 8.00%	9.00%	6/4/2029	United States	USD	16,105,314	16,038,156	(d)
TIBCO Software Inc	TL 2L 02/20	LIBOR (1M) + 7.25%	8.02%	3/3/2028	United States	USD	10,435,002	10,441,524	(d)
<i>Auto Parts & Equipment - 0.36%</i>									
Innovative XCessories & Services LLC	TL 1L 02/20	LIBOR (3M) + 4.25%	5.00%	3/5/2027	United States	USD	1,235,716	1,150,760	(d)
Rough Country LLC	TL 2L 07/21	LIBOR (3M) + 6.50%	7.51%	7/30/2029	United States	USD	861,230	840,776	(d)
<i>Broadcasting - 3.53%</i>									
NEP Broadcasting LLC	TL 1L 05/20	LIBOR (3M) + 8.25%	9.25%	6/1/2025	United States	USD	151,540	156,087	(a) (b) (d)
NEP Broadcasting LLC	TL 1L B 09/18	LIBOR (1M) + 3.25%	4.01%	10/20/2025	United States	USD	6,374,666	6,271,078	(d)
NEP Broadcasting LLC	TL 2L 09/18	LIBOR (1M) + 7.00%	7.76%	10/19/2026	United States	USD	13,482,722	13,047,365	(d)
<i>Building Products - 1.06%</i>									
DiversiTech Holdings Inc	TL 2L B 12/21	LIBOR (3M) + 6.75%	7.76%	12/15/2029	United States	USD	1,945,020	1,896,394	(d)
VC GB Holdings Inc (Visual Comfort)	TL 2L 06/21	LIBOR (3M) + 6.75%	7.76%	7/23/2029	United States	USD	4,110,401	3,948,554	(d)

Construction & Engineering - 2.87%

Brand Energy & Infrastructure Services Inc	TL 1L 05/17	LIBOR (3M) + 4.25%	5.40%	6/21/2024	United States	USD	717,716	683,990	(d)
Total Safety US Inc	TL 1L B 07/19	LIBOR (6M) + 6.00%	7.01%	8/18/2025	United States	USD	6,703,640	6,534,675	(d)
USIC Holdings Inc	TL 2L 05/21	LIBOR (1M) + 6.50%	7.26%	5/14/2029	United States	USD	2,682,939	2,669,524	(d)
Yak Access LLC	TL 1L B 05/18	LIBOR (3M) + 5.00%	5.51%	7/11/2025	United States	USD	6,809,083	5,919,102	(a) (d)

Construction Machinery & Heavy Trucks - 1.48%

Accuride Corp	TL 1L B 10/17	LIBOR (3M) + 5.25%	6.26%	11/17/2023	United States	USD	8,685,298	8,167,567	(d)
---------------	---------------	--------------------	-------	------------	---------------	-----	-----------	-----------	-----

Data Processing & Outsourced Services - 0.56%

Encora Digital Inc	TL 1L 12/21	LIBOR (3M) + 5.50%	6.83%	12/13/2028	Cayman Islands	USD	1,652,370	1,619,089	(a) (b) (d)
Encora Digital Inc	TL 1L 12/21	9.75%	9.75%	12/13/2029	Cayman Islands	USD	437,979	424,840	(a) (b) (d) (f)
Encora Digital Inc	TL 1L DD 12/21	LIBOR (3M) + 5.50%	6.83%	12/13/2028	Cayman Islands	USD	398,160	(8,019)	(a) (b) (e)
West Corp	TL 1L 09/17	LIBOR (3M) + 4.00%	5.00%	10/10/2024	United States	USD	1,141,288	1,071,623	(d)

Department Stores - 0.11%

Belk Inc	TL 1L 02/21	LIBOR (3M) + 7.50%	8.50%	7/31/2025	United States	USD	53,180	52,582	(a) (d)
Belk Inc	TL 1L EXIT 02/21	8.00% PIK, 5.00%	13.00%	7/31/2025	United States	USD	951,960	568,501	(a) (d) (f)

Distributors - 1.73%

Caldic BV	TL 1L B 01/22	SOFR (6M) + 4.00%	5.33%	2/4/2029	Netherlands	USD	108,660	107,528	(d)
Caldic BV	TL 1L B 02/22	EURIBOR (6M) + 4.00%	4.00%	2/4/2029	Netherlands	EUR	61,831	64,645	(d)
Caldic BV	TL 2L 03/22	SOFR (3M) + 7.25%	8.58%	12/30/2029	Netherlands	USD	6,499,085	6,320,360	(a) (b) (d)
Parts Town LLC	TL 1L 11/21	LIBOR (3M) + 5.50%	6.83%	11/1/2028	United States	USD	1,771,618	1,757,268	(a) (b) (d)
Parts Town LLC	TL 1L DD 11/21	LIBOR (1M) + 5.50%	6.83%	11/1/2028	United States	USD	1,294,328	1,283,844	(a) (b) (d)

Diversified Metals & Mining - 0.02%

Foresight Energy LLC	TL 1L A 06/20	LIBOR (1M) + 8.00%	9.50%	6/30/2027	United States	USD	123,016	123,016	(a) (b) (d)
----------------------	---------------	--------------------	-------	-----------	---------------	-----	---------	---------	-------------

Diversified Support Services - 0.19%

Access CIG LLC	TL 2L 02/18	LIBOR (1M) + 7.75%	8.21%	2/27/2026	United States	USD	143,000	142,166	(d)
VFS Global Services Pvt Ltd	TL 1L B 06/17	PIBOR (1M) + 4.00%	4.72%	7/29/2024	Luxembourg	GBP	711,402	886,566	(d)

Education Services - 1.48%

Jostens Inc	TL 1L 12/18	LIBOR (3M) + 5.50%	6.51%	12/19/2025	United States	USD	8,129,487	8,129,487	(d)
-------------	-------------	--------------------	-------	------------	---------------	-----	-----------	-----------	-----

Electronic Equipment & Instruments - 0.67%

Excelitas Technologies Corp	TL 2L 10/17	LIBOR (3M) + 7.50%	8.50%	12/1/2025	United States	USD	3,690,005	3,701,536	(a) (d)
-----------------------------	-------------	--------------------	-------	-----------	---------------	-----	-----------	-----------	---------

Environmental & Facilities Services - 1.24%

48Forty Solutions LLC	Revolver 1L 03/22	SOFR (1M) + 5.75%	7.08%	11/30/2026	United States	USD	610,068	90,290	(a) (b) (e)
48Forty Solutions LLC	TL 1L 02/22	SOFR (1M) + 5.75%	7.00%	11/30/2026	United States	USD	4,759,482	4,749,963	(a) (b) (d)
48Forty Solutions LLC	TL 1L 03/22	SOFR (3M) + 5.75%	7.08%	11/30/2026	United States	USD	1,974,240	1,970,292	(a) (b) (d)
48Forty Solutions LLC	TL 1L DD 03/22	SOFR (3M) + 5.75%	7.08%	11/30/2026	United States	USD	1,203,805	(2,408)	(a) (b) (e)

Financial Exchanges & Data - 0.14%

IntraFi Network LLC	TL 2L 11/21	LIBOR (1M) + 6.25%	6.75%	11/5/2029	United States	USD	751,420	744,608	(d)
---------------------	-------------	--------------------	-------	-----------	---------------	-----	---------	---------	-----

Health Care Equipment - 4.80%

Drive DeVilbiss Healthcare LLC	TL 1L 03/21	LIBOR (3M) + 5.50%	10.51%	6/1/2025	United States	USD	19,575,807	18,825,369	(d) (f)
Orchid Orthopedic Solutions LLC	TL 1L 02/19	LIBOR (3M) + 4.50%	5.51%	3/5/2026	United States	USD	6,973,649	6,346,020	(d)
PartsSource Inc	Revolver 1L 10/21	LIBOR (3M)+ 5.75%	7.08%	8/21/2026	United States	USD	87,104	(1,699)	(a) (b) (e)
PartsSource Inc	TL 1L 10/21	LIBOR (3M)+ 5.75%	7.08%	8/23/2028	United States	USD	1,332,277	1,306,298	(a) (b) (d)
PartsSource Inc	TL 1L DD 08/21	LIBOR (3M) + 5.75%	1.00%	8/23/2028	United States	USD	464,562	(9,059)	(a) (b) (e)

Health Care Facilities - 0.85%

Lakefield Veterinary Group	TL 1L 11/21	LIBOR (1M) + 5.50%	6.83%	11/23/2028	United States	USD	2,216,178	2,182,049	(a) (b) (d)
Lakefield Veterinary Group	TL 1L DD 11/21	LIBOR (3M) + 5.50%	1.76%	11/23/2028	United States	USD	1,268,665	337,583	(a) (b) (e)
ScionHealth	TL 1L B 12/21	LIBOR (1M) + 5.25%	6.01%	12/17/2028	United States	USD	2,452,134	2,157,878	(a) (d)

Health Care Services - 1.44%

Affordable Care Inc	Revolver 1L 08/21	LIBOR (3M) + 5.50%	0.50%	8/2/2027	United States	USD	177,081	(708)	(a) (b) (e)
Affordable Care Inc	TL 1L 08/21	LIBOR (3M) + 5.50%	6.51%	8/2/2028	United States	USD	1,595,927	1,589,544	(a) (b) (d)
Affordable Care Inc	TL 1L DD 08/21	LIBOR (1M) + 5.50%	1.01%	8/2/2028	United States	USD	599,452	47,946	(a) (b) (e)
American Vision Partners	Revolver 1L 09/21	LIBOR (3M) + 5.75%	0.50%	9/30/2026	United States	USD	158,140	(1,629)	(a) (b) (e)
American Vision Partners	TL 1L 09/21	LIBOR (3M) + 5.75%	6.76%	9/30/2027	United States	USD	1,919,644	1,899,871	(a) (b) (d)
American Vision Partners	TL 1L DD 09/21	LIBOR (3M) + 5.75%	1.00%	9/30/2027	United States	USD	790,690	(8,144)	(a) (b) (e)
Amerivet Partners Management Inc	Revolver 1L 02/22	SOFR (3M) + 5.50%	6.83%	2/25/2028	United States	USD	197,240	(4,142)	(a) (b) (e)
Amerivet Partners Management Inc	TL 1L 02/22	SOFR (3M) + 5.50%	6.30%	2/25/2028	United States	USD	2,252,490	2,205,188	(a) (b) (d)
Amerivet Partners Management Inc	TL 1L DD 02/22	SOFR (3M) + 5.50%	6.30%	2/25/2028	United States	USD	1,577,920	(33,136)	(a) (b) (e)
Novotech Pty Ltd	TL 1L 01/22	SOFR (3M) + 5.75%	6.51%	1/13/2028	Australia	USD	1,144,851	1,121,376	(a) (b) (d)
Novotech Pty Ltd	TL 1L 01/22	BBSY (1M) + 5.75%	5.75%	1/13/2028	Australia	AUD	1,579,895	1,092,011	(a) (b) (d)
Novotech Pty Ltd	TL 1L DD 01/22	SOFR (3M) + 5.75%	6.55%	1/13/2028	Australia	USD	266,244	(5,459)	(a) (b) (e)
Paradigm Acquisition Corp	TL 2L 10/18 LC	LIBOR (3M) + 7.50%	7.85%	10/26/2026	United States	USD	11,538	11,365	(d)
<i>Health Care Technology - 0.07%</i>									
athenahealth Inc	TL 1L 01/22	SOFR (1M) + 3.50%	4.02%	2/15/2029	United States	USD	367,585	363,219	(a)
athenahealth Inc	TL 1L DD 01/22	SOFR (1M) + 3.50%	1.75%	2/15/2029	United States	USD	54,442	(646)	(a) (e)
<i>Hotels, Resorts & Cruise Lines - 0.51%</i>									
B&B Hotels SAS	TL 1L B3A 01/20	EURIBOR (6M) + 3.875%	3.88%	7/31/2026	France	EUR	1,886,660	1,903,806	(d)
B&B Hotels SAS	TL 1L B4 03/21	EURIBOR (6M) + 5.50%	5.50%	7/31/2026	France	EUR	337,480	354,453	(d)
Piolin BidCo SAU	TL 1L B 05/20	EURIBOR (3M) + 7.50%	7.50%	9/16/2026	Spain	EUR	539,891	571,791	(d)
<i>Household Products - 2.52%</i>									
Polyconcept North America Inc	TL 1L B 08/16	LIBOR (6M) + 4.50%	6.00%	8/16/2023	United States	USD	13,910,310	13,872,613	(d)
<i>Human Resource & Employment Services - 1.75%</i>									
Insight Global LLC	Revolver 1L 09/21	LIBOR (3M) + 6.00%	1.54%	9/22/2027	United States	USD	427,591	79,190	(a) (b) (e)
Insight Global LLC	TL 1L 02/22	LIBOR (1M) + 6.00%	7.01%	9/22/2028	United States	USD	1,050,861	1,035,309	(a) (b) (d)
Insight Global LLC	TL 1L 09/21	LIBOR (3M) + 6.00%	7.01%	9/22/2028	United States	USD	5,428,703	5,348,358	(a) (b) (d)
Oxford Global Resources LLC	Revolver 1L 08/21	LIBOR (3M) + 6.00%	3.22%	8/17/2027	United States	USD	128,823	88,888	(a) (b) (e)
Oxford Global Resources LLC	TL 1L 08/21	LIBOR (3M) + 6.00%	7.10%	8/17/2027	United States	USD	1,486,869	1,503,820	(a) (b) (d)
Oxford Global Resources LLC	TL 1L DD 08/21	LIBOR (3M) + 6.00%	1.00%	8/17/2027	United States	USD	257,645	2,937	(a) (b) (e)
SIRVA Worldwide Inc	TL 1L 07/18	LIBOR (3M) + 5.50%	6.30%	8/4/2025	United States	USD	1,649,287	1,551,155	(d)
SIRVA Worldwide Inc	TL 2L 07/18	LIBOR (3M) + 9.50%	10.42%	8/3/2026	United States	USD	59,000	50,224	(d)
<i>Industrial Machinery - 1.28%</i>									
CPM Holdings Inc	TL 2L 10/18	LIBOR (1M) + 8.25%	8.71%	11/16/2026	United States	USD	371,172	369,316	(d)
Engineered Machinery Holdings Inc	TL 2L 08/21	LIBOR (3M) + 6.00%	7.01%	5/21/2029	United States	USD	297,640	297,640	(d)
SPX Corp	TL 1L B 03/22	SOFR (1M) + 4.50%	5.83%	3/18/2029	United States	USD	4,855,080	4,739,772	(d)
Time Manufacturing Co	Revolver 1L 12/21	LIBOR (3M) + 6.50%	3.44%	12/1/2027	United States	USD	153,560	111,891	(a) (b) (e)
Time Manufacturing Co	TL 1L 12/21	LIBOR (6M) + 6.50%	7.83%	12/1/2027	United States	USD	928,406	904,360	(a) (b) (d)
Time Manufacturing Co	TL 1L 12/21	EURIBOR (3M) + 6.50%	7.25%	12/1/2027	Germany	EUR	598,500	613,558	(a) (b) (d)
Time Manufacturing Co	TL 1L DD 12/21	LIBOR (3M) + 6.50%	1.00%	12/1/2027	United States	USD	279,199	(7,231)	(a) (b) (e)
<i>Insurance Brokers - 1.05%</i>									
Alera Group Intermediate Holdings Inc	TL 1L 09/21	LIBOR (1M) + 5.50%	6.26%	10/2/2028	United States	USD	660,212	651,233	(a) (b) (d)
Alera Group Intermediate Holdings Inc	TL 1L DD 09/21	LIBOR (1M) + 5.50%	3.59%	10/2/2028	United States	USD	187,590	178,629	(a) (b) (e)
Alera Group Intermediate Holdings Inc	TL 1L DD 12/21	LIBOR (3M) + 5.50%	6.26%	10/2/2028	United States	USD	540,718	3,461	(a) (b) (e)
Foundation Risk Partners Corp	Revolver 1L 10/21	LIBOR (3M) + 5.75%	0.50%	10/29/2027	United States	USD	141,750	(1,970)	(a) (b) (e)
Foundation Risk Partners Corp	TL 1L 03/22	SOFR (1M) + 5.75%	6.55%	10/29/2028	United States	USD	840,128	828,450	(a) (b) (d)
Foundation Risk Partners Corp	TL 1L 10/21	LIBOR (3M) + 5.75%	7.08%	10/29/2028	United States	USD	1,342,420	1,323,760	(a) (b) (d)
Foundation Risk Partners Corp	TL 1L DD 03/22	SOFR (3M) + 5.75%	6.55%	10/29/2028	United States	USD	3,360,512	(46,711)	(a) (b) (e)
Foundation Risk Partners Corp	TL 1L DD 10/21	LIBOR (1M) + 5.75%	3.48%	10/29/2028	United States	USD	291,830	235,301	(a) (b) (e)
Galway Partners Holdings LLC	Revolver 1L 09/21	LIBOR (3M) + 5.25%	0.50%	9/30/2027	United States	USD	205,492	(4,151)	(a) (b) (e)
Galway Partners Holdings LLC	TL 1L 09/21	LIBOR (3M) + 5.25%	6.26%	9/29/2028	United States	USD	2,639,201	2,585,888	(a) (b)
Galway Partners Holdings LLC	TL 1L DD 09/21	LIBOR (3M) + 5.25%	0.50%	9/29/2028	United States	USD	289,583	(5,850)	(a) (b) (e)
Integrity Marketing Group LLC	TL 1L DD 12/21	LIBOR (3M) + 5.50%	6.83%	8/27/2025	United States	USD	2,952,345	54,323	(a) (b) (e)
<i>IT Consulting & Other Services - 2.38%</i>									
3Pillar Global Inc	Revolver 1L 11/21	LIBOR (3M) + 6.00%	7.33%	11/23/2026	United States	USD	186,240	(1,918)	(a) (b) (e)

3Pillar Global Inc	TL 1L 11/21	LIBOR (3M) + 5.75%	7.08%	11/23/2027	United States	USD	1,950,624	1,930,533	(a) (b) (d)
3Pillar Global Inc	TL 1L DD 11/21	LIBOR (3M) + 6.00%	7.33%	11/23/2027	United States	USD	620,800	(6,394)	(a) (b) (e)
		0.25% PIK, LIBOR (6M)							
PSAV Inc	TL 1L B1 12/20	+ 3.25%	4.50%	3/3/2025	United States	USD	9,347,453	8,731,129	(d) (f)
PSAV Inc	TL 1L B3 12/20	10.00% PIK, 5.00%	15.00%	10/15/2026	United States	USD	612,264	697,219	(d) (f)
PSAV Inc	TL 2L 02/18	LIBOR (3M) + 7.25%	8.25%	9/1/2025	United States	USD	2,000,843	1,775,748	(d)
Leisure Facilities - 0.90%									
United PF Holdings LLC	TL 1L 01/20	LIBOR (3M) + 4.00%	5.33%	12/30/2026	United States	USD	5,057,082	4,911,690	(d)
United PF Holdings LLC	TL 1L 06/20	LIBOR (3M) + 8.50%	9.51%	12/30/2026	United States	USD	56,130	56,972	(d)
Leisure Products - 2.17%									
Areas Worldwide SASU	TL 1L B1 06/19	EURIBOR (6M) + 4.75%	4.75%	7/1/2026	Spain	EUR	12,328,214	11,955,877	(d)
Life & Health Insurance - 0.60%									
Luxembourg Life Fund - Absolute Return Fund II	TL 1L 02/22	SOFR (3M) + 7.50%	8.83%	2/10/2027	Luxembourg	USD	3,333,330	3,308,997	(a) (b)
Life Sciences Tools & Services - .03%									
PAREXEL International Corp	TL 2L 07/21	LIBOR (1M) + 6.50%	7.26%	11/15/2029	United States	USD	5,766,010	5,679,520	(a) (b) (d)
Marine Ports & Services - 1.54%									
Direct ChassisLink Inc	TL 2L B 04/19	LIBOR (3M) + 6.75%	7.74%	4/10/2026	United States	USD	8,523,150	8,469,880	(d)
Movies & Entertainment - 0.19%									
Cast & Crew Entertainment Services LLC	TL 1L 01/19	LIBOR (1M) + 3.50%	4.26%	2/9/2026	United States	USD	1,043,829	1,040,478	(d)
Oil & Gas Equipment & Services - 0.44%									
Caprock Midstream LLC	TL 1L B 10/18	LIBOR (1M) + 4.75%	5.51%	11/3/2025	United States	USD	2,409,502	2,406,491	(d)
Personal Products - 0.16%									
Pretium Packaging LLC	TL 1L 09/21	LIBOR (1M) + 4.00%	4.73%	10/2/2028	United States	USD	65,705	63,898	(d)
Pretium Packaging LLC	TL 2L 09/21	LIBOR (3M) + 6.75%	7.48%	10/1/2029	United States	USD	810,470	792,883	(a) (b) (d)
Property & Casualty Insurance - 0.59%									
Alacrity Solutions Group LLC	Revolver 1L 12/21	Prime (3M) + 4.25%	1.25%	12/22/2027	United States	USD	505,280	47,850	(a) (b)
Alacrity Solutions Group LLC	TL 1L 12/21	LIBOR (1M) + 5.25%	6.00%	12/22/2028	United States	USD	3,244,720	3,195,076	(a) (b) (d)
Real Estate Operating Companies - 1.29%									
Opendoor Labs Inc	TL 2L DD 10/21	10.00%	10.00%	4/1/2026	United States	USD	11,000,000	7,134,887	(a) (b)
Real Estate Services - 0.40%									
SitusAMC Holdings Corp	TL 1L 12/21	LIBOR (1M) + 5.75%	6.50%	12/22/2027	United States	USD	2,236,030	2,206,514	(a) (b) (d)
Research & Consulting Services - 0.18%									
Element Materials Technology Group US Holdings Inc	TL 1L B 03/22	EURIBOR (3M) + 4.25%	4.25%	4/12/2029	United Kingdom	EUR	51,387	54,251	(d)
Element Materials Technology Group US Holdings Inc	TL 1L B 04/22	SOFR (3M) + 4.25%	5.05%	4/12/2029	United States	USD	148,059	147,813	
Element Materials Technology Group US Holdings Inc	TL 1L B 05/17	LIBOR (3M) + 3.50%	4.51%	6/28/2024	United States	USD	78,591	78,512	(d)
Element Materials Technology Group US Holdings Inc	TL 1L DD 04/22	SOFR (1M) + 4.25%	0.50%	4/12/2029	United States	USD	61,978	(103)	
TMF Group Holding BV	TL 2L 12/17	EURIBOR (6M) + 6.875%	6.88%	5/4/2026	Netherlands	EUR	693,210	722,435	(d)
Security & Alarm Services - 0.07%									
Monitronics International Inc	TL 1L EXIT 08/19	LIBOR (3M) + 7.50%	8.75%	3/29/2024	United States	USD	516,829	400,542	(d)
Specialized Consumer Services - 0.24%									
Learning Care Group Inc	TL 1L B 05/20	LIBOR (6M) + 8.50%	9.52%	3/13/2025	United States	USD	276,927	279,697	(a) (d)
Learning Care Group Inc	TL 2L 03/18	LIBOR (6M) + 7.50%	8.50%	3/13/2026	United States	USD	194,997	193,778	(a) (d)
SavATree LLC	Revolver 1L 10/21	LIBOR (3M) + 5.50%	0.50%	10/12/2028	United States	USD	128,932	(748)	(a) (b)
SavATree LLC	TL 1L 10/21	LIBOR (3M) + 5.50%	6.51%	10/12/2028	United States	USD	848,826	843,903	(a) (b) (d)
SavATree LLC	TL 1L DD 10/21	LIBOR (3M) + 5.50%	0.50%	10/12/2028	United States	USD	154,719	(897)	(a) (b)
Specialized REITs - 0.58%									

Pretium Partners LLC P2	TL 1L 12/21	11.00%	11.00%	12/16/2029	United States	USD	3,270,612	3,205,200	(a) (b) (d)
<i>Specialty Chemicals - 3.70%</i>									
Aruba Investments Inc	TL 2L 10/20	LIBOR (6M) + 7.75%	8.50%	11/24/2028	United States	USD	465,220	463,185	(d)
Flint Group GmbH	TL 1L 01/17	LIBOR (1M) + 4.25%	0.75%	9/21/2023	Germany	USD	1,172,229	1,131,828	(d) (f)
Flint Group GmbH	TL 1L B 04/14	EURIBOR (3M) + 4.25%	0.75%	9/21/2023	Germany	EUR	3,513,883	3,577,084	(d) (f)
Flint Group GmbH	TL 1L B3 05/15	EURIBOR (3M) + 4.25%	0.75%	9/21/2023	Germany	EUR	72,055	73,351	(d) (f)
Flint Group GmbH	TL 1L B4 11/15	EURIBOR (3M) + 4.25%	0.75%	9/21/2023	Germany	EUR	623,968	635,190	(d) (f)
Flint Group GmbH	TL 1L B5 02/17	EURIBOR (3M) + 4.25%	0.75%	9/21/2023	Germany	EUR	457,727	465,961	(d) (f)
Flint Group GmbH	TL 1L B6 03/17	EURIBOR (3M) + 4.25%	0.75%	9/21/2023	Germany	EUR	35,969	36,616	(d) (f)
Flint Group GmbH	TL 1L B7 04/14	EURIBOR (3M) + 4.25%	0.75%	9/21/2023	Germany	EUR	79,794	81,229	(d) (f)
Flint Group GmbH	TL 1L C 04/14	LIBOR (1M) + 4.25%	0.75%	9/21/2023	United States	USD	194,610	187,902	(d) (f)
Vantage Specialty Chemicals Inc	TL 1L B 10/17	LIBOR (3M) + 3.50%	4.62%	10/28/2024	United States	USD	13,145,304	12,729,058	(d)
Vantage Specialty Chemicals Inc	TL 2L 10/17	LIBOR (3M) + 8.25%	9.25%	10/27/2025	United States	USD	1,045,139	1,019,664	(d)
<i>Tires & Rubber - 0.59%</i>									
American Tire Distributors Inc	TL 1L B 10/21	LIBOR (3M) + 6.25%	6.92%	10/8/2028	United States	USD	3,274,880	3,255,951	(d)
<i>Trucking - 0.44%</i>									
Kenan Advantage Group Inc/The	TL 2L 08/21	LIBOR (1M) + 7.25%	8.01%	9/1/2027	United States	USD	2,498,320	2,432,739	(d)
Total Leveraged Loans (amortized Cost \$352,838,710)							379,545,761	\$ 347,429,295	
High Yield Securities - 62.16%									
<i>Airlines - 1.57%</i>									
American Airlines Group Inc	3.750% 03/2025			3/1/2025	United States	USD	5,809,000	\$ 5,193,101	(d) (h)
Delta Air Lines Inc	4.375% 04/2028			4/19/2028	United States	USD	3,691,000	3,459,205	(d)
<i>Alternative Carriers - 1.22%</i>									
Zayo Group LLC	6.125% 03/2028			3/1/2028	United States	USD	8,000,000	6,710,520	(d) (h)
<i>Apparel, Accessories & Luxury Goods - 0.43%</i>									
Varsity Brands Inc	L +8.000% 12/2024			12/22/2024	United States	USD	2,387,000	2,387,000	(a) (b) (d) (h)
<i>Application Software - 1.68%</i>									
Cision Ltd	9.500% 02/2028			2/15/2028	United States	USD	10,042,000	9,279,461	(d) (h)
<i>Auto Parts & Equipment - 2.05%</i>									
BBB Industries LLC	9.250% 08/2025			8/1/2025	United States	USD	3,456,000	3,619,020	(d) (h)
Wheel Pros Inc	6.500 % 05/2029			5/15/2029	United States	USD	10,121,000	7,705,219	(d) (h)
<i>Automotive Retail - 1.58%</i>									
Mavis Discount Tire Inc	6.5002% 05/209			5/15/2029	United States	USD	9,975,000	8,691,267	(d) (h)
<i>Biotechnology - 0.55%</i>									
Intercept Pharmaceuticals Inc	3.250% 07/2023			7/1/2023	United States	USD	189,000	182,385	(d)
Radius Health Inc	3.000% 09/2024			9/1/2024	United States	USD	2,953,000	2,869,947	(d)
<i>Broadcasting - 1.18%</i>									
Spotify USA Inc	0.000% 03/2026			3/15/2026	United States	USD	7,930,000	6,496,652	(d) (g)
<i>Building Products - 11.66%</i>									
Acproducts Inc (aka Cabinetworks)	6.375% 05/2029			5/15/2029	United States	USD	17,269,000	10,384,800	(d) (h)
LBM Borrower LLC	6.250% 01/2029			1/15/2029	United States	USD	14,818,000	12,077,707	(d) (h)
LBM Borrower LLC	7.750% 04/2027			4/1/2027	United States	USD	8,550,000	7,321,023	(d) (h)
MI Windows and Doors Inc	5.500% 02/2030			2/1/2030	United States	USD	2,045,000	1,771,379	(d) (h)
PrimeSource Building Products Inc	5.625% 02/2029			2/1/2029	United States	USD	8,400,000	6,458,399	(d) (h)
PrimeSource Building Products Inc	6.750% 08/2029			8/1/2029	United States	USD	7,522,000	6,032,734	(d) (h)
SRS Distribution Inc	6.000% 12/2029			12/1/2029	United States	USD	13,809,000	12,133,830	(d) (h)
SRS Distribution Inc	6.125% 07/2029			7/1/2029	United States	USD	9,167,000	8,101,245	(d) (h)

<i>Cable & Satellite - 2.16%</i>								
CSC Holdings LLC (Altice USA)	5.000% 11/2031	11/15/2031	United States	USD	2,754,000	2,133,662	(d)	(h)
CSC Holdings LLC (Altice USA)	5.750% 01/2030	1/15/2030	United States	USD	5,101,000	4,242,731	(d)	(h)
RCN Grande (Radiate)	6.500% 09/2028	9/15/2028	United States	USD	6,272,000	5,527,263	(d)	(h)
<i>Commercial Printing - 1.12%</i>								
Multi-Color Corp	10.500% 07/2027	7/15/2027	United States	USD	4,947,000	4,780,781	(d)	(h)
Multi-Color Corp	5.875% 10/2028	11/1/2028	United States	USD	1,497,000	1,371,532	(d)	(h)
<i>Commodity Chemicals - 2.02%</i>								
Cornerstone Chemical Co	6.750% 08/2024	8/15/2024	United States	USD	7,989,000	7,109,251	(d)	(h)
SI Group Inc	6.750% 05/2026	5/15/2026	United States	USD	4,943,000	4,037,615	(d)	(h)
<i>Construction & Engineering - 0.30%</i>								
Maxim Crane Works LP / Maxim Finance Corp	10.125% 08/2024	8/1/2024	United States	USD	1,650,000	1,640,050	(d)	(h)
<i>Construction Materials - 0.11%</i>								
Cemex Materials LLC	7.700% 07/2025	7/21/2025	United States	USD	554,000	589,594	(d)	(h)
<i>Data Processing & Outsourced Services - 1.99%</i>								
West Corp	8.500% 10/2025	10/15/2025	United States	USD	2,569,000	2,304,560	(d)	(h)
Xerox Business Services /Conduent	6.000% 11/2029	11/1/2029	United States	USD	9,425,000	8,682,970	(d)	(h)
<i>Department Stores - 0.00%</i>								
JC Penney Corp Inc	8.625% 03/2025	3/15/2025	United States	USD	97,819	-	(a)	(b) (c) (h)
<i>Electronic Components - 2.30%</i>								
CommScope Inc	6.000% 06/2025	6/15/2025	United States	USD	7,686,000	6,734,858	(d)	(h)
CommScope Inc	7.125% 07/2028	7/1/2028	United States	USD	6,833,000	5,458,132	(d)	(h)
CommScope Inc	8.250% 03/2027	3/1/2027	United States	USD	577,000	491,154	(d)	(h)
<i>Health Care Equipment - 0.99%</i>								
Haemonetics Corp	0.000% 03/2026	3/1/2026	United States	USD	6,892,000	5,475,005	(d)	(g)
<i>Health Care Facilities - 2.20%</i>								
AHP Health Partners Inc	5.750% 07/2029	7/15/2029	United States	USD	1,589,000	1,444,639	(d)	(h)
CHS/Community Health Systems, Inc.	6.125% 04/2030	4/1/2030	United States	USD	2,234,000	1,839,867	(d)	(h)
CHS/Community Health Systems, Inc.	6.875% 04/2028	4/1/2028	United States	USD	3,254,000	2,558,051	(d)	(h)
CHS/Community Health Systems, Inc.	6.875% 04/2029	4/15/2029	United States	USD	599,000	526,257	(d)	(h)
LifePoint Hospitals Inc	5.375% 01/2029	1/15/2029	United States	USD	6,718,000	5,752,288	(d)	(h)
<i>Health Care Technology - 0.48%</i>								
athenahealth Inc	6.500% 02/2030	2/15/2030	United States	USD	2,859,000	2,634,740	(a)	(d) (h)
<i>Hotels, Resorts & Cruise Lines - 7.76%</i>								
Carnival Corp	5.750% 03/2027	3/1/2027	United States	USD	12,506,000	11,345,443	(d)	(h)
Carnival Corp	6.000% 05/2029	5/1/2029	United States	USD	6,033,000	5,423,607	(d)	(h)
NCL Corp Ltd	1.125% 02/2027	2/15/2027	United States	USD	490,000	430,465	(d)	(h)
NCL Corp Ltd	3.625% 12/2024	12/15/2024	United States	USD	5,007,000	4,663,920	(d)	(h)
NCL Corp Ltd	6.125% 03/2028	3/15/2028	United States	USD	833,000	750,833	(d)	(h)
Royal Caribbean Cruises Ltd	5.500% 04/2028	4/1/2028	United States	USD	12,840,000	11,738,456	(d)	(h)
Viking Cruises Ltd	5.000% 02/2028	2/15/2028	United States	USD	4,466,000	4,037,041	(d)	(h)
Viking Cruises Ltd	7.000% 02/2029	2/15/2029	United States	USD	4,923,000	4,387,698	(d)	(h)
<i>Industrial Conglomerates - 0.82%</i>								
Unifrax I LLC / Unifrax Holding Co	5.250% 09/2028	9/30/2028	United States	USD	3,573,000	3,155,817	(d)	(h)
Unifrax I LLC / Unifrax Holding Co	7.500% 09/2029	9/30/2029	United States	USD	1,674,000	1,374,865	(d)	(h)
<i>Industrial Machinery - 1.12%</i>								
SPX Corp	8.750% 04/2030	4/1/2030	United States	USD	6,824,000	6,155,726	(d)	(h)

<i>Insurance Brokers - 4.24%</i>									
Alliant Holdings I Inc	5.875%	11/2029	11/1/2029	United States	USD	2,014,000	1,880,703	(d)	(h)
Hub International Ltd	5.625%	12/2029	12/1/2029	United States	USD	1,888,000	1,734,581	(d)	(h)
National Financial Partners Corp	6.875%	08/2028	8/15/2028	United States	USD	22,176,000	19,731,650	(d)	(h)
<i>Integrated Oil & Gas - 1.19%</i>									
Occidental Petroleum Corp	0.000%	10/2036	10/10/2036	United States	USD	4,886,000	2,524,401	(g)	
Occidental Petroleum Corp	4.100%	02/2047	2/15/2047	United States	USD	2,828,000	2,358,807	(d)	
Occidental Petroleum Corp	4.200%	03/2048	3/15/2048	United States	USD	2,038,000	1,692,141	(d)	
<i>Leisure Facilities - 2.44%</i>									
ClubCorp Club Operations Inc	8.500%	09/2025	9/15/2025	United States	USD	3,608,000	3,360,563	(d)	(h)
Merlin Entertainments PLC	4.500%	11/2027	11/15/2027	Ireland	EUR	3,444,000	3,260,844	(d)	(h)
Merlin Entertainments PLC	6.625%	11/2027	11/15/2027	Ireland	USD	7,389,000	6,814,099	(d)	(h)
<i>Oil & Gas Storage & Transportation - 4.09%</i>									
Genesis Energy	5.625%	06/2024	6/15/2024	United States	USD	7,725,000	7,585,332	(d)	
Genesis Energy	6.500%	10/2025	10/1/2025	United States	USD	8,199,000	7,799,914	(d)	
Global Partners LP / GLP Finance Corp	6.875%	01/2029	1/15/2029	United States	USD	613,000	598,412	(d)	
Global Partners LP / GLP Finance Corp	7.000%	08/2027	8/1/2027	United States	USD	415,000	406,190	(d)	
NGL Energy Partners LP / NGL Energy Finance Corp	7.500%	02/2026	2/1/2026	United States	USD	6,506,000	6,139,972	(d)	(h)
<i>Pharmaceuticals - 0.36%</i>									
Revance Therapeutics Inc	1.750%	02/2027	2/15/2027	United States	USD	2,287,000	2,005,413	(d)	
<i>Real Estate Services - 0.72%</i>									
Redfin Corp	0.000%	10/2025	10/15/2025	United States	USD	5,701,000	3,983,574	(d)	(g)
<i>Soft Drinks - 0.08%</i>									
Triton Water Holdings Inc	6.250%	04/2029	4/1/2029	United States	USD	564,000	467,567	(d)	(h)
<i>Specialty Stores - 2.63%</i>									
Douglas Holding AG	6.000%	04/2026	4/8/2026	Germany	EUR	8,654,000	8,221,277	(d)	(h)
Douglas Holding AG	8.250%	10/2026	10/1/2026	Germany	EUR	6,894,559	6,278,271	(d)	(f) (h)
<i>Trading Companies & Distributors - 1.12%</i>									
TruckPro LLC	11.000%	10/2024	10/15/2024	United States	USD	3,746,000	3,939,443	(d)	(h)
White Cap Construction Supply Inc	6.875%	10/2028	10/15/2028	United States	USD	2,443,000	2,241,611	(d)	(h)
Total High Yield Securities (Amortized Cost \$388,325,172)						396,360,378	\$ 342,698,530		

Collateralized Loan Obligations - 6.96%

<i>Specialized Finance - 6.96%</i>									
522 Funding CLO LTD	MORGN 2019-5A ER	SOFR + 6.76%	7.13%	4/15/2035	United States	USD	1,260,712	\$	1,227,352 (b) (h)
AGL CLO 7 Ltd	AGL 2020-7A ER	LIBOR + 6.35%	7.41%	7/15/2034	United States	USD	1,187,688		(b) (h)
Aimco CDO	AIMCO 2021-16A E	LIBOR + 6.20%	6.42%	1/17/2035	United States	USD	1,075,210		(b) (h)
ALM Loan Funding Ltd	ALM 2020-1A D	LIBOR + 6.00%	7.04%	10/15/2029	United States	USD	865,360		(b) (h)
ARES CLO Ltd	ARESE 15A E	EURIBOR + 6.11%	3.20%	1/15/2036	Ireland	EUR	879,000		(b) (h)
Ares LXV CLO Ltd	ARES 2022-65A E	SOFR + 7.10%	7.05%	7/25/2034	United States	USD	1,078,040		(b) (h)
Ballyrock CDO Ltd	BALLY 2020-14A D	LIBOR + 7.00%	8.06%	1/20/2034	United States	USD	250,000		(b) (h)
Ballyrock CLO Ltd	BALLY 2019-1A DR	LIBOR + 6.75%	7.79%	7/15/2032	United States	USD	431,180		(b) (h)
Battalion CLO Ltd	BATLN 2021-22A E	LIBOR + 6.95%	8.01%	1/22/2035	United States	USD	383,168		(b) (h)
Bbam US Clo I Ltd	BBAM 2022-1A D	SOFR + 6.80%	0.00%	4/15/2035	United States	USD	1,285,000		(b) (h)
Broad River BSL Funding CLO	BDRVR 2020-1A ER	LIBOR + 6.50%	7.56%	7/20/2034	United States	USD	1,500,000		(b) (h)
Carlyle Global Market Strategies	CGMS 2020-2A DR	LIBOR + 6.70%	7.88%	1/25/2035	United States	USD	640,460		(b) (h)
Carlyle Global Market Strategies	CGMS 2021-8A E	LIBOR + 6.50%	7.54%	10/15/2034	United States	USD	370,690		(b) (h)
Carlyle Global Market Strategies	CGMS 2021-9A E	LIBOR + 6.63%	7.69%	10/20/2034	United States	USD	819,560		(b) (h)
CarVal CLO	CARVL 2021-1A E	LIBOR + 6.60%	7.66%	7/20/2034	United States	USD	2,000,000		(b) (h)
CarVal CLO	CARVL 2021-2A E	LIBOR + 6.75%	6.96%	10/15/2034	United States	USD	446,919		(b) (h)
CFIP CLO Ltd	CFIP 2021-1A E	LIBOR + 6.97%	8.03%	1/20/2035	United States	USD	445,082		(b) (h)

CIFC Funding Ltd	CIFC 2021-7A E	LIBOR + 6.35%	7.53%	1/23/2035	United States	USD	644,186	613,717	(b) (h)
CVC Cordatus Loan Fund XVIII DAC	CORDA 18A ER	EURIBOR + 6.06%	6.06%	7/29/2034	Ireland	EUR	1,198,000	1,186,365	(b) (h)
Dryden Senior Loan Fund	DRSLF 2021-92A E	LIBOR + 6.50%	6.63%	11/20/2034	United States	USD	463,342	452,778	(b) (h)
Eaton Vance CDO Ltd	EATON 2020-2A ER	LIBOR + 6.50%	7.54%	1/15/2035	United States	USD	510,460	496,822	(b) (h)
Elmwood CLO	ELMW5 2020-2A ER	LIBOR + 6.10%	7.16%	10/20/2034	United States	USD	1,500,000	1,453,652	(b) (h)
Elmwood CLO	ELMW6 2020-3A ER	LIBOR + 6.50%	7.56%	10/20/2034	United States	USD	558,701	543,670	(b) (h)
Goldentree Loan Management US Clo 12 Ltd	GLM 2022-12A E	SOFR + 7.25%	3.82%	4/20/2034	United States	USD	291,777	288,994	(b) (h)
Golub Capital Partners CLO Ltd	GCBSL 2021-58A E	LIBOR + 6.81%	7.01%	1/25/2035	United States	USD	549,013	539,712	(b) (h)
Guardia 1 Ltd	GUARD 2019-1A D	7.11%	7.11%	10/20/2037	United States	USD	1,550,000	1,362,607	(b) (h)
Gulf Stream Meridian	GSM 2021-6A D	LIBOR + 6.36%	7.42%	1/15/2037	United States	USD	1,118,253	1,054,969	(b) (h)
Kayne CLO 7 Ltd	KAYNE 2020-1A E	LIBOR + 6.50%	7.56%	4/17/2033	United States	USD	310,460	305,272	(b) (h)
Madison Park Funding Ltd	MDPK 2021-52A E	LIBOR + 6.50%	7.64%	1/22/2035	United States	USD	742,891	730,405	(b) (h)
Madison Park Funding Ltd	MDPK 2021-59A E	LIBOR + 6.60%	0.00%	1/18/2034	United States	USD	814,787	802,583	(b) (h)
Madison Park Funding XLV Ltd	MDPK 2020-45A ER	LIBOR + 6.35%	7.41%	7/15/2034	United States	USD	429,000	418,299	(b) (h)
Morgan Stanley Eaton Vance CLO Ltd	MSEV 2021-1A E	LIBOR + 6.75%	7.93%	10/20/2034	United States	USD	520,000	505,227	(b) (h)
Neuberger Berman CLO Ltd	NEUB 2021-46A E	LIBOR + 6.25%	7.31%	1/20/2036	United States	USD	1,067,761	1,039,015	(b) (h)
Oak Hill Credit Partners	OAKC 2021-10A E	LIBOR + 6.25%	6.47%	1/18/2036	United States	USD	497,312	488,010	(b) (h)
Otranto Park	OTOPK 1A E	EURIBOR + 7.05 %	0.00%	5/15/2035	United States	EUR	428,000	437,951	(b) (h)
Octagon Investment Partners Ltd	OCT56 2021-1A E	LIBOR + 6.53%	7.57%	10/16/2034	United States	USD	383,000	367,720	(b) (h)
Palmer Square CLO Ltd	PFIXD 2019-1A E	7.11%	7.11%	4/20/2037	United States	USD	930,641	850,336	(b) (h)
Park Avenue Institutional Advisers CLO Ltd	PAIA 2021-2A E	LIBOR + 7.01%	8.05%	7/15/2034	United States	USD	2,230,970	2,128,157	(b) (h)
Pikes Peak CLO	PIPK 2021-9A E	LIBOR + 6.58%	7.80%	10/27/2034	United States	USD	405,000	395,448	(b) (h)
Post CLO	POST 2021-1A E	LIBOR + 6.45%	7.49%	10/15/2034	United States	USD	250,000	241,091	(b) (h)
PPM CLO 4 Ltd	PPMC 2020-4A ER	LIBOR + 6.50%	7.54%	10/18/2034	United States	USD	332,741	324,546	(b) (h)
Rad CLO Ltd	RAD 2021-14A E	LIBOR + 6.50%	6.70%	1/15/2035	United States	USD	335,000	328,456	(b) (h)
Rad CLO Ltd	RAD 2021-15A E	LIBOR + 6.20%	6.42%	1/20/2034	United States	USD	928,117	912,764	(b) (h)
REESE PARK CLO LTD	RESPK 2020-1A ER	LIBOR + 6.50%	7.56%	10/15/2034	United States	USD	1,375,020	1,335,242	(b) (h)
Regatta Funding Ltd	REG20 2021-2A E	LIBOR + 6.25%	7.29%	10/15/2034	United States	USD	208,000	201,763	(b) (h)
Regatta Funding Ltd	REG21 2021-3A E	LIBOR + 6.75%	7.81%	10/20/2034	United States	USD	321,680	315,179	(b) (h)
Regatta Funding Ltd	REG23 2021-4A E	LIBOR + 6.70%	7.76%	1/20/2035	United States	USD	804,000	790,791	(b) (h)
Sand Trust 2001-1	SAND 2021-1A E	LIBOR + 6.80%	7.84%	10/15/2034	United States	USD	643,000	637,087	(b) (h)
Sound Point CLO Ltd	SNDPT 2021-1A E	LIBOR + 6.85%	8.03%	4/25/2034	United States	USD	290,000	276,482	(b) (h)
Sound Point Euro CLO	SNDPE 2A ER	EURIBOR + 6.34%	6.34%	1/26/2036	Ireland	EUR	500,000	518,363	(b) (h)
Symphony CLO Ltd	SYMP 2020-22A E	LIBOR + 6.25%	7.31%	4/18/2033	United States	USD	598,680	581,583	(b) (h)
TICP CLO Ltd	TICP 2017-9A E	LIBOR + 5.60%	6.66%	1/20/2031	United States	USD	738,460	714,353	(b) (h)
Trinitas Euro CLO II DAC	TRNTE 2A ER	EURIBOR + 7.23%	7.05%	4/15/2035	United States	EUR	1,770,566	1,844,455	(b) (h)
Total Collateralized Loan Obligations (Amortized Cost \$41,155,651)							41,584,887	\$ 40,074,068	

Issuer	Asset	Preferred Rate	Maturity Date	Country	Currency	Shares	Fair Value	Footnotes
Equity & Other Investments - 5.33%								
<i>Application Software - 0.01%</i>								
Med-Metrix	Common Stock			United States	USD	597	\$ 39,747	(a) (b)
Med-Metrix	8.000% 12/2050	4.18%	12/16/2050	United States	USD	597	31,172	(a) (b) (d)
<i>Diversified Metals & Mining - 0.05%</i>								
Foresight Energy LLC	Common Stock			United States	USD	17,979	253,396	(a) (b)
<i>Health Care Services - 0.19%</i>								
Affordable Care Inc	11.750% 12/2069	12.68%	12/31/2069	United States	USD	677,000	687,778	(a) (b) (d)
American Vision Partners	Private Equity			United States	USD	49,770	48,023	(a) (b)
Amerivet Partners Management Inc	11.500% 12/2059	11.50%	12/31/2059	United States	USD	298	292,947	(a) (b) (d)
<i>Health Care Technology - 2.37%</i>								
athenahealth Inc	Athena Minerva Agg LLC			United States	USD	12,641,498	13,040,590	(a) (b)
<i>Hotels, Resorts & Cruise Lines - 0.64%</i>								
Hilton Grand Vacations Inc	Common Stock			United States	USD	75,777	3,548,637	

<i>Leisure Facilities</i> - 0.33%								
Pure Gym Ltd	Fitness Agg LP	United Kingdom	GBP	1,416,469	1,828,593	(a)	(b)	
<i>Residential REITs</i> - 1.50%								
Avenue One PropCo	KC AO Member LLC REIT	United States	USD	8,257,528	8,257,528	(a)	(b)	
<i>Specialized REITs</i> - 0.24%								
Pretium Partners LLC P2	SFR 2021-1 Holdings LLC	United States	USD	1,635,306	1,334,115	(a)	(b)	
Total Equity & Other Investments (Cost \$28,681,494)				24,772,819	\$ 29,362,526			
Trade Claim - 0.00%								
<i>Health Care Facilities</i> - 0.00%								
Quorum Health Corp	Trade Claim	United States	USD	212,000	19,546	(a)	(b)	
Total Trade Claim (Cost \$85,850)				212,000	\$ 19,546			
Total Investments (Cost \$811,086,877) - 137.49%				842,475,845	\$ 759,583,965			
Liabilities Exceeding Other Assets, Net - -37.49%					(208,468,450)			
Net Assets - 100.00%					\$ 551,115,515			

TL Term loan

DD Delayed draw term loan

1L First lien

2L Second lien

(a) Security considered restricted.

(b) Value determined using significant unobservable inputs.

(c) Non-income producing security.

(d) Investment is held as collateral for the fund's credit facility.

(e) Investment is an unfunded or partially funded commitment.

(f) Represents a payment-in-kind ("PIK") security which may pay interest/dividend in additional par/shares.

(g) Zero coupon bond.

(h) Securities exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may only be resold to qualified institutional buyers in transactions exempt from registration.

The following are the details of the restricted securities held by the Fund:

Issuer	Asset	Par/Shares	Cost	Fair Value	Acquisition Date	% of Net Assets
Common Stock						
Foresight Energy LLC	Common Stock (Exit)	\$ 17,979	\$ 200,230	\$ 253,396	6/30/2020	0.05%
Med-Metrix	Common Stock	597	29,862	\$ 39,747	9/15/2021	0.01%
High Yield						
athenahealth Inc	6.500% 02/2030144A	2,859,000	2,859,000	\$ 2,634,740	1/27/2022	0.48%
Preferred Stock						
Affordable Care Inc	11.750% 12/2069 Pref Equity	677,000	663,528	\$ 687,778	8/2/2021	0.12%
Amerivet Partners Management Inc	11.500% 12/2059 Pref Equity	298	287,561	\$ 292,947	2/25/2022	0.05%
Med-Metrix	8.000% 12/2050 Pref Equity	597	29,862	\$ 31,172	9/15/2021	0.01%
Private Equity						
American Vision Partners	Private Equity	49,770	49,770	\$ 48,023	9/30/2021	0.01%
athenahealth Inc	Private Equity (Athena Minerva Agg LLC)	12,641,498	12,641,498	\$ 13,040,590	2/15/2022	2.37%
Avenue One PropCo	Private Equity (KC AO Member LLC REIT)	8,257,528	8,257,528	\$ 8,257,528	1/20/2022	1.50%
Pretium Partners LLC P2	Private Equity (SFR 2021-1 Holdings LLC)	1,635,306	1,602,600	\$ 1,334,115	12/16/2021	0.24%
Pure Gym Ltd	Private Equity (Fitness Agg LP)	1,416,469	1,925,990	\$ 1,828,593	1/20/2022	0.33%
Revolver						
3Pillar Global Inc	Revolver 1L 11/21	186,240	-	\$ (1,918)	11/23/2021	0.00%
48Forty Solutions LLC	Revolver 1L 03/22	610,068	91,510	\$ 90,290	3/11/2022	0.02%
Affordable Care Inc	Revolver 1L 08/21	177,081	-	\$ (708)	8/2/2021	0.00%
American Vision Partners	Revolver 1L 09/21	158,140	-	\$ (1,629)	9/30/2021	0.00%
Amerivet Partners Management Inc	Revolver 1L 02/22	197,240	-	\$ (4,142)	2/25/2022	0.00%
Arcfield Acquisition Corp	Revolver 1L 03/22	143,583	-	\$ (718)	3/10/2022	0.00%
Community Brands Inc	Revolver 1L 02/22	60,610	-	\$ (1,212)	2/24/2022	0.00%
Foundation Risk Partners Corp	Revolver 1L 10/21	141,750	-	\$ (1,970)	10/29/2021	0.00%
Galway Partners Holdings LLC	Revolver 1L 09/21	205,492	-	\$ (4,151)	9/30/2021	0.00%
Insight Global LLC	Revolver 1L 09/21	427,591	85,518	\$ 79,190	9/22/2021	0.01%
Med-Metrix	Revolver 1L 09/21	158,828	-	\$ -	9/15/2021	0.00%
PartsSource Inc	Revolver 1L 10/21	87,104	-	\$ (1,699)	10/18/2021	0.00%
SAMBA Safety Inc	Revolver 1L 09/21	41,810	10,081	\$ 10,231	9/1/2021	0.00%
SavATree LLC	Revolver 1L 10/21	128,932	-	\$ (748)	10/12/2021	0.00%
Time Manufacturing Co	Revolver 1L 12/21	153,560	115,868	\$ 111,891	12/1/2021	0.02%
Corporate Loans						
3Pillar Global Inc	TL 1L 11/21	1,950,624	1,932,534	\$ 1,930,533	11/23/2021	0.35%
3Pillar Global Inc	TL 1L DD 11/21	620,800	-	\$ (6,394)	11/23/2021	0.00%
48Forty Solutions LLC	TL 1L DD 03/22	1,203,805	-	\$ (2,408)	3/11/2022	0.00%
48Forty Solutions LLC	TL 1L 03/22	1,974,240	1,955,081	\$ 1,970,292	3/11/2022	0.36%
48Forty Solutions LLC	TL 1L 02/22	4,759,482	4,715,981	\$ 4,749,963	2/11/2022	0.86%
Affordable Care Inc	TL 1L 08/21	1,595,927	1,581,666	\$ 1,589,544	8/2/2021	0.29%
Affordable Care Inc	TL 1L DD 08/21	599,452	44,987	\$ 47,946	8/2/2021	0.01%
Alera Group Intermediate Holdings Inc	TL 1L 09/21	660,212	654,160	\$ 651,233	9/30/2021	0.12%
Alera Group Intermediate Holdings Inc	TL 1L DD 12/21	540,718	5,703	\$ 3,461	12/16/2021	0.00%
Alera Group Intermediate Holdings Inc	TL 1L DD 09/21	187,590	179,461	\$ 178,629	9/30/2021	0.03%
American Vision Partners	TL 1L DD 09/21	790,690	-	\$ (8,144)	9/30/2021	0.00%
American Vision Partners	TL 1L 09/21	1,919,644	1,902,313	\$ 1,899,871	9/30/2021	0.34%
Amerivet Partners Management Inc	TL 1L 02/22	2,252,490	2,230,633	\$ 2,205,188	2/25/2022	0.40%
Amerivet Partners Management Inc	TL 1L DD 02/22	1,577,920	-	\$ (33,136)	2/25/2022	-0.01%
Arcfield Acquisition Corp	TL 1L 03/22	989,130	979,473	\$ 984,184	3/10/2022	0.18%
athenahealth Inc	TL 1L 01/22	367,585	365,794	\$ 363,219	1/27/2022	0.07%
athenahealth Inc	TL 1L DD 01/22	54,442	-	\$ (646)	1/27/2022	0.00%
Belk Inc	TL 1L EXIT 02/21 PIK Toggle (FLSO)	951,960	593,540	\$ 568,501	2/24/2021	0.10%
Belk Inc	TL 1L 02/21 (FLFO)	53,180	52,595	\$ 52,582	2/24/2021	0.01%
Community Brands Inc	TL 1L DD 02/22	121,212	-	\$ (2,424)	2/24/2022	0.00%
Community Brands Inc	TL 1L 02/22	1,030,300	1,010,315	\$ 1,009,694	2/24/2022	0.18%
Encora Digital Inc	TL 1L 12/21 (PIK Toggle)	1,652,370	1,621,033	\$ 1,619,089	12/20/2021	0.29%
Encora Digital Inc	TL 1L DD 12/21	398,160	-	\$ (8,019)	12/20/2021	0.00%
Encora Digital Inc	TL 1L 12/21 (PIK)	437,979	425,435	\$ 424,840	12/20/2021	0.08%
Excelitas Technologies Corp	TL 2L 10/17	3,690,005	3,623,625	\$ 3,701,536	11/17/2017	0.67%

Foresight Energy LLC	TL 1L A 06/20 (Exit)	123,016	123,016	\$	123,016	6/30/2020	0.02%
Foundation Risk Partners Corp	TL 1L 03/22 (Add-on)	840,128	827,616	\$	828,450	4/14/2022	0.15%
Foundation Risk Partners Corp	TL 1L DD 03/22 (Add-on)	3,360,512	-	\$	(46,711)	4/14/2022	-0.01%
Foundation Risk Partners Corp	TL 1L DD 10/21	291,830	235,295	\$	235,301	10/29/2021	0.04%
Foundation Risk Partners Corp	TL 1L 10/21	1,342,420	1,323,733	\$	1,323,760	10/29/2021	0.24%
Galway Partners Holdings LLC	TL 1L DD 09/21	289,583	-	\$	(5,850)	9/30/2021	0.00%
Galway Partners Holdings LLC	TL 1L 09/21	2,639,201	2,595,570	\$	2,585,888	4/18/2022	0.47%
Insight Global LLC	TL 1L 02/22	1,050,861	1,045,743	\$	1,035,309	2/28/2022	0.19%
Insight Global LLC	TL 1L 09/21	5,428,703	5,379,108	\$	5,348,358	9/22/2021	0.97%
Integrity Marketing Group LLC	TL 1L DD 12/21	2,952,345	38,793	\$	54,323	12/3/2021	0.01%
Learning Care Group Inc	TL 1L B 05/20	276,927	273,152	\$	279,697	5/21/2020	0.05%
Learning Care Group Inc	TL 2L 03/18	194,997	190,373	\$	193,778	2/11/2021	0.04%
Med-Metrix	TL 1L 09/21	1,264,270	1,252,943	\$	1,265,155	9/15/2021	0.23%
Med-Metrix	TL 1L DD 09/21	635,312	121,370	\$	127,507	9/15/2021	0.02%
Novotech Pty Ltd	TL 1L 01/22	1,144,851	1,120,350	\$	1,121,376	1/14/2022	0.20%
Novotech Pty Ltd	TL 1L DD 01/22	266,244	-	\$	(5,459)	1/14/2022	0.00%
Novotech Pty Ltd	TL 1L 01/22 (AUD)	1,579,895	1,115,715	\$	1,092,011	1/14/2022	0.20%
Opendoor Labs Inc	TL 2L DD 10/21	11,000,000	7,329,587	\$	7,134,887	10/1/2021	1.29%
Parts Town LLC	TL 1L 11/21	1,771,618	1,763,733	\$	1,757,268	11/10/2021	0.32%
Parts Town LLC	TL 1L DD 11/21 (2)	1,294,328	1,282,225	\$	1,283,844	11/10/2021	0.23%
PartsSource Inc	TL 1L 10/21	1,332,277	1,318,457	\$	1,306,298	10/18/2021	0.24%
PartsSource Inc	TL 1L DD 08/21	464,562	-	\$	(9,059)	10/18/2021	0.00%
Pretium Partners LLC P2	TL 1L 12/21	3,270,612	3,208,244	\$	3,205,200	12/16/2021	0.58%
SAMBA Safety Inc	TL 1L DD 09/21	104,520	-	\$	(554)	9/1/2021	0.00%
SAMBA Safety Inc	TL 1L 09/21	469,144	464,971	\$	466,658	9/1/2021	0.08%
SavATree LLC	TL 1L DD 10/21	154,719	-	\$	(897)	10/12/2021	0.00%
SavATree LLC	TL 1L 10/21	848,826	843,227	\$	843,903	10/12/2021	0.15%
ScionHealth	TL 1L B 12/21	2,452,134	2,288,201	\$	2,157,878	12/17/2021	0.39%
Sequa Corp	TL 1L 07/20	7,908,353	7,868,843	\$	7,921,559	7/31/2020	1.44%
Sequa Corp	TL 2L 07/20	4,642,245	4,610,782	\$	4,628,318	4/26/2017	0.84%
Sequa Corp	TL 1L B 06/20 Add-on	396,887	391,707	\$	412,762	7/27/2020	0.07%
SitusAMC Holdings Corp	TL 1L 12/21	2,236,030	2,214,996	\$	2,206,514	12/22/2021	0.40%
Time Manufacturing Co	TL 1L DD 12/21	279,199	-	\$	(7,231)	12/1/2021	0.00%
Time Manufacturing Co	TL 1L 12/21	928,406	908,956	\$	904,360	12/1/2021	0.16%
Time Manufacturing Co	TL 1L 12/21 (EUR)	598,500	663,082	\$	613,558	12/1/2021	0.11%
Ultra Electronics Holdings PLC	TL 1L B 11/21 (USD)	133,190	132,857	\$	132,341	11/17/2021	0.02%
Ultra Electronics Holdings PLC	TL 1L B 11/21 EUR	104,000	117,138	\$	108,888	11/17/2021	0.02%
Yak Access LLC	TL 1L B 05/18	6,809,083	6,427,099	\$	5,919,102	6/29/2018	1.07%
Trade Claim							
Quorum Health Corp	Trade Claim	212,000	90,722	\$	19,546	6/1/2018	0.00%
Total			<u><u>\$ 110,292,339</u></u>	\$	109,171,522		