

KKR Credit Opportunities Portfolio

January 31, 2023

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 - 67.61%									
Aerospace & Defense - 0.95%									
Amentum Services Inc	TL 2L B 12/21	SOFR (3M) + 7.65%	12.18%	2/15/2030	USA	USD	2,767,140	\$ 2,696,578	(b) (d)
Arcfield Acquisition Corp	Revolver 1L 03/22	LIBOR (1M) + 5.75%	0.50%	3/10/2027	USA	USD	143,583	(2,786)	(a) (b) (e)
Arcfield Acquisition Corp	TL 1L 03/22	LIBOR (1M) + 5.75%	10.18%	3/10/2028	USA	USD	981,712	962,666	(a) (b) (d)
EaglePicher Technologies LLC	TL 2L 02/18	LIBOR (1M) + 7.25%	11.82%	3/8/2026	USA	USD	2,506,459	1,253,230	(d)
Ultra Electronics Holdings PLC	TL 1L B 11/21	LIBOR (6M) + 3.75%	7.06%	8/6/2029	USA	USD	132,857	131,528	(d)
Ultra Electronics Holdings PLC	TL 1L B 11/21	EURIBOR (6M) + 3.75%	4.40%	8/6/2029	LUX	EUR	104,000	110,753	(d)
Air Freight & Logistics - 1.34%									
Envirotainer Ltd	TL 1L B1 07/22	EURIBOR (3M) + 6.00%	8.20%	7/30/2029	SWE	EUR	4,739,642	4,933,039	(a) (b) (d)
Envirotainer Ltd	TL 1L B2 07/22	SOFR (3M) + 6.15%	10.73%	7/30/2029	SWE	USD	2,411,934	2,341,264	(a) (b) (d)
Envirotainer Ltd	TL 1L DD 07/22	EURIBOR (3M) + 1.20%	1.20%	7/30/2029	SWE	EUR	865,234	(39,677)	(a) (b) (e)
Alternative Carriers - 1.27%									
Segra	TL 1L B 08/21	LIBOR (3M) + 4.50%	9.23%	10/4/2028	USA	USD	7,375,483	6,837,663	(d)
Apparel, Accessories & Luxury Goods - 3.99%									
Varsity Brands Inc	TL 1L 11/17	LIBOR (1M) + 3.50%	8.07%	12/16/2024	USA	USD	21,649,031	21,540,786	(d)
Application Software - 7.39%									
Community Brands Inc	Revolver 1L 02/22	SOFR (1M) + 5.85%	0.50%	2/24/2028	USA	USD	60,610	(1,709)	(a) (b) (e)
Community Brands Inc	TL 1L 02/22	SOFR (1M) + 5.85%	10.41%	2/24/2028	USA	USD	1,022,573	993,736	(a) (b) (d)
Community Brands Inc	TL 1L DD 02/22	SOFR (1M) + 5.85%	0.50%	2/24/2028	USA	USD	121,212	(3,418)	(a) (b) (e)
Follett Software Co	Revolver 1L 08/21	LIBOR (3M) + 5.75%	0.50%	8/31/2027	USA	USD	136,050	(1,619)	(a) (b) (e)
Follett Software Co	TL 1L 08/21	LIBOR (3M) + 5.75%	10.13%	8/31/2028	USA	USD	1,534,181	1,515,924	(a) (b) (d)
Med-Metrix	Revolver 1L 09/21	LIBOR (3M) + 6.00%	0.50%	9/15/2027	USA	USD	158,828	-	(a) (b) (e)
Med-Metrix	TL 1L 09/21	LIBOR (3M) + 6.00%	10.73%	9/15/2027	USA	USD	1,254,740	1,267,288	(a) (b) (d)
Med-Metrix	TL 1L DD 09/21	LIBOR (3M) + 6.00%	1.00%	9/15/2027	USA	USD	634,359	132,453	(a) (b) (e)
Misys Ltd	TL 2L 04/17	LIBOR (3M) + 7.25%	12.08%	6/13/2025	USA	USD	9,735,446	7,745,083	(d)
SAMBA Safety Inc	Revolver 1L 09/21	LIBOR (3M) + 5.25%	0.38%	9/1/2027	USA	USD	41,810	(176)	(a) (b) (e)
SAMBA Safety Inc	TL 1L 09/21	LIBOR (3M) + 5.25%	10.41%	9/1/2027	USA	USD	569,876	567,482	(a) (b) (d)
Solera LLC	TL 2L 06/21	LIBOR (3M) + 8.00%	12.73%	6/4/2029	USA	USD	16,105,314	15,783,208	(d)
TIBCO Software Inc	TL 1L B 09/22	SOFR (3M) + 4.60%	9.18%	3/30/2029	USA	USD	12,720,960	11,774,839	(d)
Auto Parts & Equipment - 0.86%									
Innovative XCessories & Services LLC	TL 1L 02/20	LIBOR (3M) + 4.25%	7.82%	3/5/2027	USA	USD	3,549,826	2,891,440	(d)
Rough Country LLC	TL 2L 07/21	LIBOR (3M) + 6.50%	11.23%	7/30/2029	USA	USD	861,230	777,975	(d)
Wheel Pros Inc	TL 1L B 05/21	LIBOR (3M) + 4.50%	9.32%	5/11/2028	USA	USD	1,345,759	942,684	(d)
Broadcasting - 3.71%									
NEP Broadcasting LLC	TL 1L 05/20	LIBOR (1M) + 8.25%	12.82%	6/1/2025	USA	USD	150,390	148,104	(b) (d)
NEP Broadcasting LLC	TL 1L B 09/18	LIBOR (1M) + 3.25%	7.82%	10/20/2025	USA	USD	9,630,151	8,700,842	(d)
NEP Broadcasting LLC	TL 2L 09/18	LIBOR (1M) + 7.00%	11.57%	10/19/2026	USA	USD	14,697,782	11,067,430	(d)
Building Products - 0.95%									
DiversiTech Holdings Inc	TL 2L B 12/21	LIBOR (3M) + 6.75%	11.48%	12/15/2029	USA	USD	1,945,020	1,740,793	(d)
VC GB Holdings Inc (Visual Comfort)	TL 2L 06/21	LIBOR (1M) + 6.75%	11.32%	7/23/2029	USA	USD	4,110,401	3,384,237	(d)

Communications Equipment - 0.08%									
Ciena Corp	TL 1L B 01/23	SOFR (1M) + 2.50%	6.98%	1/18/2030	USA	USD	406,260	406,768	(d)
Construction & Engineering - 2.67%									
Total Safety US Inc	TL 1L B 07/19	LIBOR (3M) + 6.00%	10.71%	8/18/2025	USA	USD	6,416,342	6,140,214	(d)
USIC Holdings Inc	TL 2L 05/21	LIBOR (1M) + 6.50%	11.07%	5/14/2029	USA	USD	2,682,939	2,541,253	(d)
Yak Access LLC	Bridge Loan 1L 01/23	SOFR (1M) + 8.35%	12.88%	3/10/2023	USA	USD	1,013,810	1,003,672	(a) (b) (d)
Yak Access LLC	Bridge Loan 1L 11/22	SOFR (3M) + 8.35%	13.06%	3/10/2023	USA	USD	1,126,352	1,115,088	(a) (b) (d)
Yak Access LLC	Bridge Loan 1L 12/22	SOFR (3M) + 8.35%	13.06%	3/10/2023	USA	USD	844,764	836,316	(a) (b) (d)
Yak Access LLC	TL 1L B 05/18			7/11/2025	USA	USD	6,608,816	2,686,484	(a) (c) (d)
Construction Machinery & Heavy Trucks - 1.33%									
Accuride Corp	TL 1L B 10/17	LIBOR (3M) + 5.25%	9.98%	11/17/2023	USA	USD	8,616,549	7,151,735	(d)
Construction Materials - 0.18%									
Summit Materials Holdings LP	TL 1L B 12/22	SOFR (3M) + 3.10%	7.61%	12/14/2027	USA	USD	965,541	969,365	(d)
Data Processing & Outsourced Services - 0.73%									
Encora Digital Inc	TL 1L 12/21	LIBOR (6M) + 8.28%	8.28%	12/20/2028	CYM	USD	1,652,370	1,581,153	(a) (b) (d)
Encora Digital Inc	TL 1L 12/21	9.75% PIK	9.75%	12/13/2029	CYM	USD	482,470	458,829	(a) (b) (f)
Encora Digital Inc	TL 1L DD 12/21	LIBOR (6M) + 5.50%	10.48%	12/20/2028	CYM	USD	398,160	380,999	(a) (b)
Go Daddy Operating Co LLC	TL 1L 10/22	SOFR (1M) + 3.25%	7.81%	11/9/2029	USA	USD	1,019,100	1,024,201	(d)
West Corp	TL 1L B3 01/23	LIBOR (3M) + 4.00%	8.81%	4/10/2027	USA	USD	529,193	498,212	(d)
Department Stores - 0.04%									
Belk Inc	TL 1L 02/21	LIBOR (3M) + 7.50%	12.20%	7/31/2025	USA	USD	53,180	45,619	(a) (d)
Belk Inc	TL 1L EXIT 02/21			7/31/2025	USA	USD	997,211	185,107	(a) (c) (d) (f)
Distributors - 1.75%									
Caldic BV	TL 1L B 01/22	SOFR (3M) + 3.75%	8.43%	2/26/2029	NLD	USD	107,845	107,171	(d)
Caldic BV	TL 1L B 02/22	EURIBOR (3M) + 3.50%	5.11%	2/4/2029	NLD	EUR	61,831	65,678	(d)
Caldic BV	TL 2L 03/22	SOFR (3M) + 7.25%	11.93%	2/25/2030	NLD	USD	6,499,085	6,304,112	(b) (d)
Parts Town LLC	TL 1L 11/21	LIBOR (3M) + 5.50%	9.17%	11/1/2028	USA	USD	838,073	817,205	(a) (b) (d)
Parts Town LLC	TL 1L B 11/21	LIBOR (3M) + 5.50%	10.23%	11/1/2028	USA	USD	920,208	897,295	(a) (b) (d)
Parts Town LLC	TL 1L DD 11/21	LIBOR (3M) + 5.50%	9.17%	11/1/2028	USA	USD	1,284,596	1,252,610	(a) (b) (d)
Diversified Metals & Mining - 0.02%									
Foresight Energy LLC	TL 1L A 06/20	LIBOR (3M) + 8.00%	12.73%	6/30/2027	USA	USD	121,885	121,885	(a) (b) (d)
Diversified Support Services - 0.06%									
Access CIG LLC	TL 2L 02/18	LIBOR (1M) + 7.75%	12.32%	2/27/2026	USA	USD	143,000	130,130	(d)
Magna Legal Services LLC	Revolver 1L 11/22	LIBOR (3M) + 5.25%	0.50%	11/22/2028	USA	USD	26,940	(67)	(a) (b) (e)
Magna Legal Services LLC	TL 1L 11/22	LIBOR (3M) + 5.25%	10.90%	11/22/2029	USA	USD	231,690	231,111	(a) (b) (d)
Magna Legal Services LLC	TL 1L DD 11/22	LIBOR (3M) + 5.25%	1.00%	11/22/2029	USA	USD	64,660	(162)	(a) (b) (e)
Electronic Equipment & Instruments - 0.81%									
Excelitas Technologies Corp	Revolver 1L 08/22	SOFR (3M) + 5.75%	0.50%	8/12/2028	USA	USD	351,770	138,539	(a) (b) (e)
Excelitas Technologies Corp	TL 1L 08/22	SOFR (3M) + 5.75%	10.12%	8/12/2029	USA	USD	3,646,681	3,575,571	(a) (b) (d)
Excelitas Technologies Corp	TL 1L 08/22	EURIBOR (3M) + 5.75%	7.55%	8/12/2029	USA	EUR	602,699	642,159	(a) (b) (d)
Excelitas Technologies Corp	TL 1L DD 08/22	SOFR (3M) + 5.75%	0.50%	8/12/2029	USA	USD	703,540	(13,719)	(a) (b) (e)
Environmental & Facilities Services - 1.45%									
48Forty Solutions LLC	Revolver 1L 03/22	SOFR (3M) + 5.65%	0.50%	11/30/2026	USA	USD	610,068	(7,748)	(a) (b) (e)
48Forty Solutions LLC	TL 1L 02/22	SOFR (3M) + 5.75%	9.75%	11/30/2026	USA	USD	4,723,786	4,663,794	(a) (b) (d)
48Forty Solutions LLC	TL 1L 03/22	SOFR (3M) + 5.65%	9.76%	11/30/2026	USA	USD	3,157,204	3,117,108	(a) (b) (d)
Financial Exchanges & Data - 0.13%									
IntraFi Network LLC	TL 2L 11/21	LIBOR (1M) + 6.25%	10.82%	11/5/2029	USA	USD	751,420	698,197	(d)
Food Distributors - 0.14%									
Lipari Foods LLC	TL 1L 10/22	SOFR (3M) + 6.65%	10.74%	10/31/2028	USA	USD	772,735	770,571	(b) (d)

CPM Holdings Inc	TL 2L 10/18	LIBOR (1M) + 8.25%	12.62%	11/16/2026	USA	USD	371,172	366,533	(d)
Engineered Machinery Holdings Inc	TL 2L 08/21	LIBOR (3M) + 6.00%	10.73%	5/21/2029	USA	USD	297,640	272,573	(d)
Time Manufacturing Co	Revolver 1L 12/21	LIBOR (3M) + 6.50%	0.50%	12/1/2027	USA	USD	153,560	92,082	(a) (b) (e)
Time Manufacturing Co	TL 1L 06/22	EURIBOR (3M) + 6.50%	8.42%	12/1/2027	DEU	EUR	372,332	382,387	(a) (b) (d)
Time Manufacturing Co	TL 1L 12/21	LIBOR (3M) + 6.50%	11.23%	12/1/2027	USA	USD	921,425	870,839	(a) (b) (d)
Time Manufacturing Co	TL 1L 12/21	EURIBOR (3M) + 6.50%	8.42%	12/1/2027	DEU	EUR	594,000	610,040	(a) (b) (d)
Insurance Brokers - 3.92%									
Alera Group Intermediate Holdings Inc	TL 1L 09/21	SOFR (1M) + 6.10%	10.66%	10/2/2028	USA	USD	655,236	635,579	(a) (b) (d)
Alera Group Intermediate Holdings Inc	TL 1L DD 09/21	SOFR (1M) + 6.10%	10.66%	10/2/2028	USA	USD	186,208	180,622	(a) (b) (d)
Alera Group Intermediate Holdings Inc	TL 1L DD 12/21	SOFR (1M) + 6.10%	10.66%	10/2/2028	USA	USD	538,485	522,330	(a) (b) (d)
CFC Underwriting Ltd	TL 1L B 05/22	SOFR (3M) + 5.00%	9.30%	5/16/2029	GBR	USD	5,343,384	5,349,796	(a) (b) (d)
CFC Underwriting Ltd	TL 1L DD 05/22	SOFR (3M) + 5.00%	1.00%	5/16/2029	GBR	GBP	630,571	932	(a) (b) (e)
Foundation Risk Partners Corp	Revolver 1L 10/21	SOFR (3M) + 6.10%	0.38%	10/29/2027	USA	USD	141,750	55,051	(a) (b) (e)
Foundation Risk Partners Corp	TL 1L 03/22	SOFR (3M) + 6.10%	10.68%	10/29/2028	USA	USD	833,827	814,315	(a) (b) (d)
Foundation Risk Partners Corp	TL 1L 10/21	SOFR (3M) + 6.10%	10.68%	10/29/2028	USA	USD	1,332,352	1,301,175	(a) (b) (d)
Foundation Risk Partners Corp	TL 1L DD 03/22	SOFR (3M) + 6.10%	4.62%	10/29/2028	USA	USD	3,355,421	1,922,618	(a) (b) (e)
Foundation Risk Partners Corp	TL 1L DD 10/21	SOFR (3M) + 6.10%	10.68%	10/29/2028	USA	USD	289,772	282,992	(a) (b) (d)
Galway Partners Holdings LLC	Revolver 1L 09/21	LIBOR (3M) + 5.25%	0.50%	9/30/2027	USA	USD	205,492	(41)	(a) (b) (e)
Galway Partners Holdings LLC	TL 1L 09/21	LIBOR (3M) + 5.25%	9.98%	9/29/2028	USA	USD	2,637,960	2,637,434	(a) (b)
Galway Partners Holdings LLC	TL 1L DD 09/21	LIBOR (3M) + 5.25%	1.00%	9/29/2028	USA	USD	26,576	(5)	(a) (b) (e)
Integrity Marketing Group LLC	TL 1L DD 06/22	SOFR (6M) + 5.75%	5.24%	8/27/2025	USA	USD	5,573,239	4,518,163	(a) (b) (e)
Integrity Marketing Group LLC	TL 1L DD 12/21	LIBOR (3M) + 6.02%	8.55%	8/27/2025	USA	USD	2,930,839	2,911,496	(a) (b) (d)
Internet & Direct Marketing Retail - 0.26%									
AutoScout24 GmbH	TL 1L B 02/20	EURIBOR (6M) + 3.25%	5.11%	3/31/2027	DEU	EUR	771,730	789,974	(d)
AutoScout24 GmbH	TL 2L 01/20	EURIBOR (6M) + 6.25%	8.11%	3/31/2028	DEU	EUR	630,070	582,615	(d)
IT Consulting & Other Services - 3.47%									
3Pillar Global Inc	Revolver 1L 11/21	LIBOR (3M) + 6.00%	0.50%	11/23/2026	USA	USD	186,240	(6,481)	(a) (b) (e)
3Pillar Global Inc	TL 1L 11/21	LIBOR (3M) + 6.00%	10.70%	11/23/2027	USA	USD	1,935,958	1,868,587	(a) (b) (d)
3Pillar Global Inc	TL 1L DD 11/21	LIBOR (3M) + 6.00%	2.52%	11/23/2027	USA	USD	620,511	93,586	(a) (b) (e)
		0.25% PIK, LIBOR (3M)							
PSAV Inc	TL 1L B1 12/20	+ 3.25%	7.88%	3/3/2025	USA	USD	10,284,092	9,667,046	(d) (f)
PSAV Inc	TL 1L B3 12/20	10.00% PIK, 5.00%	15.00%	10/15/2026	USA	USD	627,741	663,446	(d) (f)
PSAV Inc	TL 2L 02/18	LIBOR (1M) + 7.25%	11.65%	9/1/2025	USA	USD	7,628,543	6,369,834	(d)
Leisure Facilities - 0.87%									
Aimbridge Acquisition Co Inc	TL 1L B 10/19	LIBOR (1M) + 3.75%	8.32%	2/2/2026	USA	USD	732,452	678,126	(d)
United PF Holdings LLC	TL 1L 01/20	LIBOR (3M) + 4.00%	8.73%	12/30/2026	USA	USD	5,018,383	3,956,995	(d)
United PF Holdings LLC	TL 1L B 06/20	LIBOR (3M) + 8.50%	13.23%	12/30/2026	USA	USD	55,703	44,562	(d)
Leisure Products - 2.22%									
Areas Worldwide SASU	TL 1L B1 06/19	EURIBOR (6M) + 4.75%	7.19%	7/1/2026	ESP	EUR	12,328,214	11,935,158	(d)
Life & Health Insurance - 0.57%									
Luxembourg Life Fund - Absolute Return Fund II	TL 1L 02/22	SOFR (3M) + 7.50%	11.05%	2/10/2027	LUX	USD	3,108,161	3,082,363	(b)
Life Sciences Tools & Services - 1.06%									
PAREXEL International Corp	TL 2L 07/21	LIBOR (1M) + 6.50%	11.07%	11/15/2029	USA	USD	5,766,010	5,682,979	(b) (d)
Movies & Entertainment - 0.23%									
Cast & Crew Entertainment Services LLC	TL 1L 01/19	LIBOR (1M) + 3.50%	8.07%	2/9/2026	USA	USD	1,035,758	1,035,323	(d)
Formula One	TL 1L B 11/22	SOFR (1M) + 3.25%	7.81%	1/15/2030	LUX	USD	191,120	192,096	(d)
Oil & Gas Storage & Transportation - 0.42%									
Oryx Midstream Services LLC	TL 1L B 09/21	LIBOR (3M) + 3.25%	7.92%	10/5/2028	USA	USD	2,261,970	2,258,668	(d)
Packaged Foods & Meats - 0.27%									
Nomad Foods US LLC	TL 1L B 10/22	SOFR (3M) + 4.00%	8.23%	11/12/2029	USA	USD	944,740	948,613	(d)
Solina France SASU	TL 1L 10/22	SOFR (6M) + 6.25%	10.70%	7/31/2028	FRA	USD	500,000	493,000	(a) (b) (d)

Personal Products - 0.14%									
Pretium Packaging LLC	TL 1L 09/21	LIBOR (3M) + 4.00%	8.78%	10/2/2028	USA	USD	65,211	57,599	(d)
Pretium Packaging LLC	TL 2L 09/21	LIBOR (3M) + 6.75%	11.51%	10/1/2029	USA	USD	810,470	696,194	(b) (d)
Pharmaceuticals - 0.17%									
iNova Pharmaceuticals (Australia) Pty Limited	TL 1L B 10/22	BBSY (6M) + 6.50%	10.16%	10/30/2028	AUS	AUD	1,317,795	909,209	(b) (d)
iNova Pharmaceuticals (Australia) Pty Limited	TL 1L DD - C 10/22	BBSY (6M) + 2.60%	2.60%	10/30/2028	AUS	AUD	133,689	(2,075)	(b) (e)
Property & Casualty Insurance - 1.00%									
Alacrity Solutions Group LLC	Revolver 1L 12/21	PRIME (3M) + 4.25%	0.50%	12/22/2027	USA	USD	505,280	61,644	(b) (e)
Alacrity Solutions Group LLC	TL 1L 12/21	LIBOR (1M) + 5.25%	9.82%	12/22/2028	USA	USD	5,554,361	5,398,838	(b) (d)
Alacrity Solutions Group LLC	TL 1L DD 06/22	SOFR (3M) + 1.00%	1.00%	12/22/2028	USA	USD	2,469,245	(69,139)	(b) (e)
Publishing - 0.00%									
Emerald Expositions Holding Inc	TL 1L B 11/17	LIBOR (1M) + 2.50%	7.07%	5/22/2024	USA	USD	6,076	5,976	(d)
Real Estate Operating Companies - 0.85%									
Opendoor Labs Inc	TL 2L DD 10/21	10.00%	10.00%	4/1/2026	USA	USD	4,886,391	4,588,322	(a) (b)
Real Estate Services - 0.40%									
SitusAMC Holdings Corp	TL 1L 12/21	LIBOR (3M) + 5.75%	9.17%	12/22/2027	USA	USD	2,219,259	2,160,227	(a) (b) (d)
Research & Consulting Services - 2.51%									
Element Materials Technology Group US Holdings Inc	TL 1L B 03/22	EURIBOR (3M) + 4.25%	6.45%	7/6/2029	GBR	EUR	51,387	55,468	(d)
Element Materials Technology Group US Holdings Inc	TL 1L B 04/22	SOFR (3M) + 4.35%	8.93%	6/22/2029	USA	USD	143,710	142,812	(d)
Element Materials Technology Group US Holdings Inc	TL 1L DD - B 04/22	SOFR (3M) + 4.35%	9.06%	6/22/2029	USA	USD	66,328	65,913	(d)
Element Materials Technology Group US Holdings Inc	TL 2L 07/22	SONIA (3M) + 7.25%	10.68%	6/24/2030	GBR	GBP	1,336,815	1,625,822	(b) (d)
Element Materials Technology Group US Holdings Inc	TL 2L DD 06/22	SONIA (3M) + 7.25%	10.68%	6/24/2030	USA	GBP	413,113	502,425	(b) (d)
Element Materials Technology Group US Holdings Inc	TL Unsec DD 07/22	13.08% PIK	13.08%	7/9/2031	USA	USD	5,658,219	5,388,322	(b) (f)
HKA	TL 1L B 08/22	SOFR (3M) + 5.75%	8.74%	8/9/2029	GBR	USD	4,176,369	4,038,131	(b) (d)
HKA	TL 1L DD (CAR) 08/22	SOFR (3M) + 5.75%	4.47%	8/9/2029	GBR	USD	1,318,854	1,044,828	(b) (e)
TMF Group Holding BV	TL 2L 12/17	EURIBOR (3M) + 6.63%	8.80%	5/4/2026	NLD	EUR	693,210	727,051	(d)
Security & Alarm Services - 0.03%									
Monitronics International Inc	TL 1L EXIT 08/19	LIBOR (3M) + 7.50%	12.33%	3/29/2024	USA	USD	243,930	159,774	(d)
Specialized Consumer Services - 0.35%									
NPD Group Inc/The	Revolver 1L 08/22	SOFR (3M) + 5.75%	0.50%	12/1/2027	USA	USD	51,095	7,153	(a) (b) (e)
NPD Group Inc/The	TL 1L 08/22	2.75% PIK, SOFR (3M) + 6.25%	10.61%	12/1/2028	USA	USD	960,340	979,547	(a) (b) (d) (f) (h)
SavATree LLC	Revolver 1L 10/21	LIBOR (3M) + 5.25%	0.38%	10/12/2028	USA	USD	128,932	(1,264)	(a) (b) (e)
SavATree LLC	TL 1L 10/21	LIBOR (3M) + 5.25%	9.98%	10/12/2028	USA	USD	915,871	906,897	(a) (b)
SavATree LLC	TL 1L DD 10/21	LIBOR (3M) + 5.25%	1.23%	10/12/2028	USA	USD	81,228	5,393	(a) (b) (e)
Specialized Finance - 0.03%									
Bankers Healthcare Group LLC	TL 1L DD 11/22	SOFR (1M) + 3.93%	7.90%	11/8/2027	USA	USD	140,740	144,695	(a) (b)
Specialized REITs - 0.60%									
Pretium Partners LLC P2	TL 1L 12/21	11.00%	11.00%	12/16/2029	USA	USD	3,270,612	3,205,200	(a) (b) (d)
Specialty Chemicals - 3.46%									
Aruba Investments Inc	TL 2L 10/20	LIBOR (1M) + 7.75%	12.30%	11/24/2028	USA	USD	465,220	422,962	(d)
Flint Group GmbH	TL 1L 01/17	0.75% PIK, LIBOR (3M) + 4.25%	0.75%	9/21/2023	USA	USD	1,169,530	792,772	(a) (f)
Flint Group GmbH	TL 1L B 04/14	0.75% PIK, EURIBOR (3M) + 4.25%	0.75%	9/21/2023	DEU	EUR	3,505,793	2,554,343	(a) (f)
Flint Group GmbH	TL 1L B3 05/15	0.75% PIK, EURIBOR (3M) + 4.25%	0.75%	9/21/2023	DEU	EUR	71,892	52,381	(a) (f)
Flint Group GmbH	TL 1L B4 11/15	0.75% PIK, EURIBOR (3M) + 4.25%	0.75%	9/21/2023	DEU	EUR	622,598	453,628	(a) (f)

Flint Group GmbH	TL 1L B5 02/17	0.75% PIK, EURIBOR (3M) + 4.25%	0.75%	9/21/2023	DEU	EUR	456,770	332,805	(a) (f)
Flint Group GmbH	TL 1L B6 03/17	0.75% PIK, EURIBOR (3M) + 4.25%	0.75%	9/21/2023	DEU	EUR	35,894	26,152	(a) (f)
Flint Group GmbH	TL 1L B7 04/14	0.75% PIK, EURIBOR (3M) + 4.25%	0.75%	9/21/2023	DEU	EUR	79,627	58,017	(a) (f)
Flint Group GmbH	TL 1L C 04/14	0.75% PIK, LIBOR (3M) + 4.50%	0.75%	9/21/2023	USA	USD	194,162	131,613	(a) (f)
Vantage Specialty Chemicals Inc	TL 1L B 10/17	LIBOR (3M) + 3.50%	8.28%	10/28/2024	USA	USD	13,042,338	12,921,435	(d)
Vantage Specialty Chemicals Inc	TL 2L 10/17	LIBOR (3M) + 8.25%	12.98%	10/27/2025	USA	USD	1,045,139	983,899	(d)
Trading Companies & Distributors - 0.17%									
Radwell International LLC/PA	Revolver 1L 04/22	SOFR (3M) + 6.63%	0.38%	4/1/2028	USA	USD	68,154	-	(a) (b) (e)
Radwell International LLC/PA	TL 1L 04/22	SOFR (3M) + 6.63%	10.18%	4/1/2029	USA	USD	24,298	24,198	(a) (b) (d)
Radwell International LLC/PA	TL 1L 12/22	SOFR (3M) + 6.75%	11.33%	4/1/2029	USA	USD	908,726	916,178	(a) (b) (d)
Trucking - 0.43%									
Kenan Advantage Group Inc/The	TL 2L 08/21	LIBOR (1M) + 7.25%	11.82%	9/1/2027	USA	USD	2,498,320	2,335,929	(d)
TOTAL LEVERAGED LOANS (Amortized cost \$388,248,923)							\$	364,091,193	
High Yield Securities - 50.56%									
Aerospace & Defense - 0.73%									
Ultra Electronics Holdings PLC	7.25%01/2030			1/31/2030	USA	USD	2,162,000	\$ 2,021,470	(a) (b)
Ultra Electronics Holdings PLC	9.0% PIK 01/2031			1/31/2031	USA	USD	2,000,179	1,868,967	(a) (b) (f)
Airlines - 1.56%									
American Airlines Group Inc	3.750% 03/2025			3/1/2025	USA	USD	8,971,000	8,413,793	(d) (h)
Alternative Carriers - 0.91%									
Zayo Group LLC	6.125% 03/2028			3/1/2028	USA	USD	7,145,000	4,923,512	(d) (h)
Apparel, Accessories & Luxury Goods - 0.44%									
Varsity Brands Inc	L+8.000% 12/2024			12/22/2024	USA	USD	2,387,000	2,387,000	(b) (d) (h)
Application Software - 2.11%									
Cision Ltd	9.500% 02/2028			2/15/2028	USA	USD	10,042,000	3,870,006	(d) (h)
TeamSystem SpA	6.250% 02/2028			2/15/2028	ITA	EUR	496,000	547,608	(b) (d) (h)
TIBCO Software Inc	6.500% 03/2029			3/31/2029	USA	USD	7,917,000	6,958,441	(d) (h)
Auto Parts & Equipment - 0.76%									
Wheel Pros Inc	6.500% 05/2029			5/15/2029	USA	USD	10,121,000	4,096,566	(d) (h)
Automobile Manufacturers - 0.26%									
Thor Industries Inc	4.000% 10/2029			10/15/2029	USA	USD	1,664,000	1,385,729	(d) (h)
Automotive Retail - 1.58%									
Mavis Discount Tire Inc	6.500% 05/2029			5/15/2029	USA	USD	9,975,000	8,515,009	(d) (h)
Broadcasting - 1.24%									
Spotify USA Inc	0.000% 03/2026			3/15/2026	USA	USD	7,930,000	6,653,270	(d) (g)
Building Products - 8.70%									
Acproducts Inc (aka Cabinetworks)	6.375% 05/2029			5/15/2029	USA	USD	17,269,000	10,548,527	(d) (h)
Cornerstone (Ply Gem Holdings Inc)	8.750% 08/2028			8/1/2028	USA	USD	1,826,000	1,719,179	(d) (h)
LBM Borrower LLC	6.250% 01/2029			1/15/2029	USA	USD	8,694,000	6,619,612	(d) (h)
LBM Borrower LLC	7.750% 04/2027			4/1/2027	USA	USD	5,183,000	3,894,195	(d) (h)
Oldcastle Buildingenvelope Inc	9.500% 04/2030			4/15/2030	USA	USD	152,000	136,231	(d) (h)
Patrick Industries Inc	1.750% 12/2028			12/1/2028	USA	USD	603,000	545,715	(d)
Patrick Industries Inc	4.750% 05/2029			5/1/2029	USA	USD	1,222,000	1,046,325	(d) (h)
PrimeSource Building Products Inc	5.625% 02/2029			2/1/2029	USA	USD	7,169,000	5,011,346	(d) (h)

PrimeSource Building Products Inc	6.750% 08/2029	8/1/2029	USA	USD	4,981,000	3,542,886	(d) (h)
SRS Distribution Inc	6.000% 12/2029	12/1/2029	USA	USD	8,573,000	7,335,530	(d) (h)
SRS Distribution Inc	6.125% 07/2029	7/1/2029	USA	USD	7,529,000	6,484,464	(d) (h)
Cable & Satellite - 1.64%							
Cablevision Lightpath LLC	5.625% 09/2028	9/15/2028	USA	USD	811,000	623,432	(d) (h)
CSC Holdings LLC (Altice USA)	5.000% 11/2031	11/15/2031	USA	USD	2,754,000	1,655,719	(d) (h)
CSC Holdings LLC (Altice USA)	5.750% 01/2030	1/15/2030	USA	USD	5,101,000	3,220,134	(d) (h)
RCN Grande (Radiate)	6.500% 09/2028	9/15/2028	USA	USD	6,272,000	3,275,960	(d) (h)
Commercial Printing - 0.87%							
Multi-Color Corp	10.5007% 0/2027	7/15/2027	USA	USD	4,551,000	4,335,419	(d) (h)
Multi-Color Corp	8.250% 11/2029	11/1/2029	USA	USD	396,000	332,888	(d) (h)
Commodity Chemicals - 0.42%							
SI Group Inc	6.750% 05/2026	5/15/2026	USA	USD	4,943,000	2,235,571	(d) (h)
Construction & Engineering - 0.45%							
Maxim Crane Works LP / Maxim Finance Corp	10.125% 08/2024	8/1/2024	USA	USD	2,483,000	2,401,103	(d) (h)
Data Processing & Outsourced Services - 0.11%							
Xerox Business Services /Conduent	6.000% 11/2029	11/1/2029	USA	USD	673,000	596,625	(d) (h)
Department Stores - 0.00%							
JC Penney Corp Inc	8.625% 03/2025	3/15/2025	USA	USD	97,819	-	(b) (c) (h)
Electronic Components - 1.75%							
CommScope Inc	6.000% 06/2025	6/15/2025	USA	USD	7,686,000	7,287,635	(d) (h)
CommScope Inc	7.125% 07/2028	7/1/2028	USA	USD	2,770,000	2,173,469	(d) (h)
Health Care Equipment - 1.10%							
Haemonetics Corp	0.000% 03/2026	3/1/2026	USA	USD	6,892,000	5,914,025	(g)
Health Care Facilities - 1.54%							
AHP Health Partners Inc	5.750% 07/2029	7/15/2029	USA	USD	109,000	89,806	(d) (h)
CHS/Community Health Systems, Inc.	6.125% 04/2030	4/1/2030	USA	USD	2,234,000	1,346,048	(d) (h)
CHS/Community Health Systems, Inc.	6.875% 04/2028	4/1/2028	USA	USD	3,254,000	1,996,638	(d) (h)
CHS/Community Health Systems, Inc.	6.875% 04/2029	4/15/2029	USA	USD	599,000	379,796	(d) (h)
LifePoint Hospitals Inc	5.375% 01/2029	1/15/2029	USA	USD	6,718,000	4,495,793	(d) (h)
Health Care Technology - 0.44%							
athenahealth Inc	6.500% 02/2030	2/15/2030	USA	USD	2,859,000	2,372,332	(d) (h)
Hotels, Resorts & Cruise Lines - 7.76%							
Carnival Corp	5.750% 03/2027	3/1/2027	USA	USD	12,193,000	10,137,382	(d) (h)
Carnival Corp	6.000% 05/2029	5/1/2029	USA	USD	6,033,000	4,773,641	(d) (h)
NCL Corp Ltd	1.125% 02/2027	2/15/2027	USA	USD	3,608,000	2,769,140	(d)
NCL Corp Ltd	3.625% 12/2024	12/15/2024	USA	USD	9,263,000	8,707,868	(d) (h)
NCL Corp Ltd	6.125% 03/2028	3/15/2028	USA	USD	833,000	678,066	(d) (h)
Royal Caribbean Cruises Ltd	11.625% 08/2027	8/15/2027	USA	USD	362,000	384,625	(d) (h)
Royal Caribbean Cruises Ltd	5.500% 04/2028	4/1/2028	USA	USD	8,085,000	6,963,772	(d) (h)
Viking Cruises Ltd	5.875% 09/2027	9/15/2027	USA	USD	3,008,000	2,566,997	(d) (h)
Viking Cruises Ltd	7.000% 02/2029	2/15/2029	USA	USD	5,473,000	4,768,652	(d) (h)
Industrial Conglomerates - 0.79%							
Unifrax I LLC / Unifrax Holding Co	5.250% 09/2028	9/30/2028	USA	USD	3,573,000	3,065,559	(d) (h)
Unifrax I LLC / Unifrax Holding Co	7.500% 09/2029	9/30/2029	USA	USD	1,674,000	1,207,642	(d) (h)
Industrial Machinery - 1.99%							
SPX FLOW Inc	8.750% 04/2030	4/1/2030	USA	USD	13,032,000	10,743,424	(d) (h)

Insurance Brokers - 2.85%									
Hub International Ltd	5.625% 12/2029			12/1/2029	USA	USD	1,888,000	1,691,774	(d) (h)
National Financial Partners Corp	6.875% 08/2028			8/15/2028	USA	USD	15,791,000	13,673,506	(d) (h)
Integrated Oil & Gas - 0.71%									
Occidental Petroleum Corp	4.100% 02/2047			2/15/2047	USA	USD	2,828,000	2,262,400	(d)
Occidental Petroleum Corp	4.200% 03/2048			3/15/2048	USA	USD	2,001,000	1,583,784	(d)
Leisure Facilities - 2.14%									
Life Time Fitness Inc	5.750% 01/2026			1/15/2026	USA	USD	157,000	151,087	(d) (h)
Merlin Entertainments PLC	4.500% 11/2027			11/15/2027	IRL	EUR	4,898,000	4,693,096	(d) (h)
Merlin Entertainments PLC	6.625% 11/2027			11/15/2027	IRL	USD	7,389,000	6,698,099	(d) (h)
Oil & Gas Storage & Transportation - 3.25%									
Genesis Energy	6.500% 10/2025			10/1/2025	USA	USD	8,199,000	8,065,766	(d)
Genesis Energy	8.875% 04/2030			4/15/2030	USA	USD	2,175,000	2,213,041	(d)
NGL Energy Partners LP / NGL Energy Finance Corp	7.500% 02/2026			2/1/2026	USA	USD	7,609,000	7,236,760	(d) (h)
Real Estate Services - 0.83%									
Redfin Corp	0.000% 10/2025			10/15/2025	USA	USD	6,764,000	4,489,605	(d) (g)
Restaurants - 0.20%									
Golden Nugget Inc.	6.750			1/15/2030	USA	USD	1,317,000	1,094,717	(d) (h)
Security & Alarm Services - 0.10%									
Verisure Holding AB	3.875% 07/2026			7/15/2026	SWE	EUR	534,000	539,141	(d) (h)
Specialty Stores - 2.54%									
Douglas Holding AG	6.000% 04/2026			4/8/2026	DEU	EUR	8,654,000	8,166,169	(d) (h)
Douglas Holding AG	8.250% 10/2026			10/1/2026	DEU	EUR	7,204,814	5,519,580	(d) (h)
Technology Hardware, Storage & Peripherals - 0.11%									
Lenovo Group Ltd	10.50% 09/2024 Class D			9/30/2024	HKG	EUR	90,524	98,379	(a) (b)
Lenovo Group Ltd	10.50% 09/2024 Class D			9/30/2024	HKG	GBP	20,573	25,353	(a) (b)
Lenovo Group Ltd	10.50% 09/2024 Class D			9/30/2024	HKG	USD	117,599	117,611	(a) (b)
Lenovo Group Ltd	6.50% 09/2024 Class C			9/30/2024	HKG	EUR	125,603	136,502	(a) (b)
Lenovo Group Ltd	6.50% 09/2024 Class C			9/30/2024	HKG	GBP	28,545	35,177	(a) (b)
Lenovo Group Ltd	6.50% 09/2024 Class C			9/30/2024	HKG	USD	163,170	163,186	(a) (b)
Trading Companies & Distributors - 0.68%									
TruckPro LLC	11.000% 10/2024			10/15/2024	USA	USD	3,746,000	3,658,688	(d) (h)
TOTAL HIGH YIELD SECURITIES (Amortized cost \$334,089,407)							\$	272,337,963	
Asset Backed Securities - 9.50%									
Diversified Real Estate Activities - 0.01%									
Connecticut Avenue Securities Trust 2022-R07	CAS 2022-R07 1B1	SOFR (3M) + 6.80%	11.11%	6/25/2042	USA	USD	43,510	\$ 46,373	(h)
Specialized Finance - 9.49%									
Accunia European CLO III DAC	ACCUN 3A C	EURIBOR (3M) + 1.90%	4.24%	1/20/2031	IRL	EUR	302,000	306,020	(b) (h)
Adagio IX EUR CLO DAC	ADAGI IX-A B1	EURIBOR (3M) + 1.70%	3.75%	9/15/2034	IRL	EUR	716,000	737,827	(b) (h)
AGL CLO 7 Ltd	AGL 2020-7A ER	LIBOR (3M) + 6.35%	11.18%	7/15/2034	USA	USD	1,187,688	1,060,558	(b) (h)
Aimco CDO	AIMCO 2021-16A E	LIBOR (3M) + 6.20%	11.03%	1/17/2035	USA	USD	1,075,210	991,231	(b) (h)
ALM Loan Funding Ltd	ALM 2020-1A D	LIBOR (3M) + 6.00%	10.83%	10/15/2029	USA	USD	865,360	792,040	(b) (h)
Arbour CLO II DAC	ARBR 2014-2A B1RR	EURIBOR (3M) + 1.50%	3.79%	4/15/2034	IRL	EUR	1,099,000	1,124,778	(b) (h)
Arbour CLO IV DAC	ARBR 4A BRR	EURIBOR (3M) + 1.30%	3.59%	4/15/2034	IRL	EUR	724,000	738,870	(b) (h)
Arbour CLO IV DAC	ARBR 4A CRR	EURIBOR (3M) + 2.05%	4.34%	4/15/2034	IRL	EUR	408,000	407,360	(b) (h)
ARES CLO Ltd	ARESE 15A E	EURIBOR (3M) + 6.11%	8.40%	1/15/2036	IRL	EUR	879,000	808,477	(b) (h)
Ares LXV CLO Ltd	ARES 2022-65A E	SOFR (3M) + 7.10%	11.76%	7/25/2034	USA	USD	1,078,040	950,718	(b) (h)
Avondale Park CLO DAC	AVDPK 1A CR	EURIBOR (3M) + 2.20%	4.25%	9/20/2034	IRL	EUR	400,000	401,346	(b) (h)
Ballyrock CDO Ltd	BALLY 2020-14A D	LIBOR (3M) + 7.00%	11.81%	1/20/2034	USA	USD	250,000	234,391	(b) (h)

Ballyrock CLO Ltd	BALLY 2019-1A DR	LIBOR (3M) + 6.75%	11.58%	7/15/2032	USA	USD	431,180	405,989	(b) (h)
Barings Euro CLO 2020-1 DAC	BABSE 2020-1A BR	EURIBOR (3M) + 1.75%	4.14%	10/21/2034	IRL	EUR	1,898,750	1,966,753	(b) (h)
Bbam US Clo I Ltd	BBAM 2022-1A D	SOFR (3M) + 6.80%	11.46%	4/15/2035	USA	USD	1,285,000	1,157,495	(b) (h)
Broad River BSL Funding CLO	BDRVR 2020-1A ER	LIBOR (3M) + 6.50%	11.31%	7/20/2034	USA	USD	1,500,000	1,471,692	(b) (h)
Capital Four US CLO Ltd	C4US 2022-1A D	SOFR (3M) + 5.36%	9.03%	10/20/2030	USA	USD	363,664	355,565	(b) (h)
Carlyle Global Market Strategies	CGMS 2020-2A DR	LIBOR (3M) + 6.70%	11.52%	1/25/2035	USA	USD	640,460	601,995	(b) (h)
Carlyle Global Market Strategies	CGMS 2021-8A E	LIBOR (3M) + 6.50%	11.33%	10/15/2034	USA	USD	370,690	327,660	(b) (h)
Carlyle Global Market Strategies	CGMS 2021-9A E Mtge	LIBOR (3M) + 6.63%	11.44%	10/20/2034	USA	USD	819,560	726,100	(b) (h)
CarVal CLO	CARVL 2021-1A E	LIBOR (3M) + 6.60%	11.41%	7/20/2034	USA	USD	2,000,000	1,883,748	(b) (h)
CarVal CLO	CARVL 2021-2A E	LIBOR (3M) + 6.75%	11.58%	10/15/2034	USA	USD	446,919	426,630	(b) (h)
CIFC European Funding CLO IV DAC	CIFCE 4A C	EURIBOR (3M) + 2.10%	4.43%	8/18/2035	IRL	EUR	1,088,000	1,108,898	(b) (h)
CIFC Funding Ltd	CIFC 2021-7A E	LIBOR (3M) + 6.35%	11.17%	1/23/2035	USA	USD	644,186	582,244	(b) (h)
Connecticut Avenue Securities Trust 2022-R08	CAS 2022-R08 1B1	SOFR (3M) + 5.60%	9.91%	7/25/2042	USA	USD	29,425	30,180	(h)
CVC Cordatus Loan Fund IV DAC	CORDA 4A CRRR	EURIBOR (3M) + 2.10%	3.92%	2/22/2034	IRL	EUR	291,000	292,849	(b) (h)
CVC Cordatus Loan Fund XVIII DAC	CORDA 18A ER	EURIBOR (3M) + 6.06%	8.54%	7/29/2034	IRL	EUR	1,198,000	1,081,408	(b) (h)
Dryden Senior Loan Fund	DRSLF 2021-92A E	LIBOR (3M) + 6.50%	11.18%	11/20/2034	USA	USD	463,342	398,617	(b) (h)
Eaton Vance CDO Ltd	EATON 2020-2A ER	LIBOR (3M) + 6.50%	11.33%	1/15/2035	USA	USD	510,460	472,452	(b) (h)
Elmwood CLO	ELMW5 2020-2A ER	LIBOR (3M) + 6.10%	10.91%	10/20/2034	USA	USD	1,500,000	1,397,088	(b) (h)
Elmwood CLO VI Ltd	ELMW6 2020-3A ER	LIBOR (3M) + 6.50%	11.31%	10/20/2034	USA	USD	558,701	548,190	(b) (h)
Goldentree Loan Management US Clo 12 Ltd	GLM 2022-12A E	SOFR (3M) + 7.25%	11.89%	4/20/2034	USA	USD	291,777	270,222	(b) (h)
Golub Capital Partners CLO Ltd	GCBSL 2021-58A E	LIBOR (3M) + 6.81%	11.63%	1/25/2035	USA	USD	549,013	517,791	(b) (h)
Guardia 1 Ltd	GUARD 2019-1A D	7.11%	7.11%	10/20/2037	USA	USD	1,550,000	1,261,265	(b) (h)
Gulf Stream Meridian	GSM 2021-6A D	LIBOR (3M) + 6.36%	11.19%	1/15/2037	USA	USD	1,118,253	1,026,022	(b) (h)
Harvest CLO VIII DAC	HARVT 8A CRR	EURIBOR (3M) + 1.65%	3.94%	1/15/2031	IRL	EUR	302,000	307,718	(b) (h)
Harvest CLO XXI DAC	HARVT 21A DR	EURIBOR (3M) + 3.40%	5.69%	7/15/2031	IRL	EUR	602,000	594,015	(b) (h)
Henley CLO III DAC	HNLY 3A CR	EURIBOR (3M) + 2.30%	4.75%	12/25/2035	IRL	EUR	638,000	628,269	(b) (h)
Kayne CLO 7 Ltd	KAYNE 2020-1A E	LIBOR (3M) + 6.50%	11.29%	4/17/2033	USA	USD	310,460	291,186	(b) (h)
Madison Park Funding LIX Ltd	MDPK 2021-59A E	LIBOR (3M) + 6.60%	11.39%	1/18/2034	USA	USD	814,787	769,155	(b) (h)
Madison Park Funding Ltd	MDPK 2021-52A E	LIBOR (3M) + 6.50%	11.32%	1/22/2035	USA	USD	742,891	697,657	(b) (h)
Madison Park Funding XLV Ltd	MDPK 2020-45A ER	LIBOR (3M) + 6.35%	11.18%	7/15/2034	USA	USD	429,000	394,964	(b) (h)
Man GLG Euro CLO I DAC	GLGE 1A CRR	EURIBOR (3M) + 1.60%	3.89%	10/15/2030	IRL	EUR	704,000	717,736	(b) (h)
Morgan Stanley Eaton Vance CLO Ltd	MSEV 2021-1A E	LIBOR (3M) + 6.75%	11.57%	10/20/2034	USA	USD	520,000	462,488	(b) (h)
Neuberger Berman CLO Ltd	NEUB 2021-46A E	LIBOR (3M) + 6.25%	11.06%	1/20/2036	USA	USD	1,067,761	987,268	(b) (h)
Neuberger Berman Loan Advisers Euro CLO 2 DAC	NEUBE 2021-2A C	EURIBOR (3M) + 2.20%	4.49%	4/15/2034	IRL	EUR	449,000	453,208	(b) (h)
Oak Hill Credit Partners	OAKC 2021-10A E	LIBOR (3M) + 6.25%	11.04%	1/18/2036	USA	USD	497,312	459,626	(b) (h)
Otranto Park	OTOPK 1A B	EURIBOR (3M) + 2.15%	3.95%	5/15/2035	IRL	EUR	708,000	739,398	(b) (h)
Otranto Park	OTOPK 1A E	EURIBOR (3M) + 7.05%	8.85%	5/15/2035	IRL	EUR	428,000	420,929	(b) (h)
Palmer Square CLO Ltd	PFIXD 2019-1A E	7.11%	7.11%	4/20/2037	USA	USD	930,641	781,413	(b) (h)
Palmer Square European CLO 2021-2 DAC	PLMER 2021-2A C	EURIBOR (3M) + 2.07%	4.36%	4/15/2035	IRL	EUR	1,429,000	1,436,072	(b) (h)
Pikes Peak CLO	PIPK 2021-9A E	LIBOR (3M) + 6.58%	11.39%	10/27/2034	USA	USD	405,000	368,357	(b) (h)
Post CLO	POST 2021-1A E	LIBOR (3M) + 6.45%	11.28%	10/15/2034	USA	USD	250,000	237,729	(b) (h)
PPM CLO 4 Ltd	PPMC 2020-4A ER	LIBOR (3M) + 6.50%	11.29%	10/18/2034	USA	USD	332,741	291,641	(b) (h)
Providus CLO IV DAC	PRVD 4A CR	EURIBOR (3M) + 2.20%	4.54%	4/20/2034	IRL	EUR	668,000	668,952	(b) (h)
Rad CLO Ltd	RAD 2021-14A E	LIBOR (3M) + 6.50%	11.33%	1/15/2035	USA	USD	335,000	305,072	(b) (h)
Rad CLO Ltd	RAD 2021-15A E	LIBOR (3M) + 6.20%	11.01%	1/20/2034	USA	USD	928,117	857,374	(b) (h)
REESE PARK CLO LTD	RESPK 2020-1A ER	LIBOR (3M) + 6.50%	11.33%	10/15/2034	USA	USD	1,375,020	1,204,293	(b) (h)
Regatta Funding Ltd	REG21 2021-3A E	LIBOR (3M) + 6.75%	11.56%	10/20/2034	USA	USD	321,680	302,636	(b) (h)
Regatta Funding Ltd	REG23 2021-4A E	LIBOR (3M) + 6.70%	11.51%	1/20/2035	USA	USD	804,000	753,204	(b) (h)
Regatta XX Funding Ltd	REG20 2021-2A E	LIBOR (3M) + 6.25%	11.08%	10/15/2034	USA	USD	208,000	202,599	(b) (h)
Rockford Tower Europe CLO 2018-1 DAC	RFTE 2018-1A C	EURIBOR (3M) + 2.47%	4.52%	12/20/2031	IRL	EUR	402,000	420,866	(b) (h)
RRE 1 Loan Management DAC	RRME 1A A2R	EURIBOR (3M) + 1.35%	3.64%	4/15/2035	IRL	EUR	358,000	365,496	(b) (h)
Sand Trust 2001-1	SAND 2021-1A E	LIBOR (3M) + 6.80%	10.88%	10/15/2034	USA	USD	643,000	581,770	(b) (h)
Sculptor European CLO I DAC	OZLME 1A CRR	EURIBOR (3M) + 2.30%	4.63%	4/18/2034	IRL	EUR	631,000	635,630	(b) (h)
Segovia European CLO 5-2018 DAC	SEGOV 2018-5A C	EURIBOR (3M) + 1.90%	4.23%	10/18/2031	IRL	EUR	442,000	452,447	(b) (h)
Segovia European CLO 6-2019 DAC	SEGOV 2019-6A C1R	EURIBOR (3M) + 2.35%	4.69%	7/20/2032	IRL	EUR	408,000	424,172	(b) (h)
SG Residential Mortgage Trust 2022-2	SGR 2022-2 B1	5.35%	5.35%	8/25/2062	USA	USD	57,502	49,022	(h)
Sound Point CLO Ltd	SNDPT 2021-1A E	LIBOR (3M) + 6.85%	11.67%	4/25/2034	USA	USD	290,000	241,425	(b) (h)
Sound Point Euro CLO	SNDPE 2A ER	EURIBOR (3M) + 6.34%	8.73%	1/26/2036	IRL	EUR	500,000	461,959	(b) (h)
St Paul's CLO VII DAC	SPAUL 7A B1RR	EURIBOR (3M) + 1.65%	3.98%	7/18/2034	IRL	EUR	856,000	878,072	(b) (h)
Symphony CLO Ltd	SYMP 2020-22A E	LIBOR (3M) + 6.25%	11.04%	4/18/2033	USA	USD	598,680	556,133	(b) (h)
TICP CLO Ltd	TICP 2017-9A E	LIBOR (3M) + 5.60%	10.41%	1/20/2031	USA	USD	738,460	669,872	(b) (h)

TIKEH 2015-1A DRR

Tikehau CLO DAC	EUR	EURIBOR (3M) + 3.40%	5.13%	8/4/2034	IRL	EUR	637,000	635,443	(b) (h)
Tikehau CLO V DAC	TIKEH 5A D1	EURIBOR (3M) + 3.90%	6.19%	4/15/2032	IRL	EUR	301,000	302,325	(b) (h)
Trinitas Euro CLO II DAC	TRNTE 2A ER	EURIBOR (3M) + 7.23%	8.61%	4/15/2035	IRL	EUR	1,770,566	1,772,026	(b) (h)
Voya Euro CLO II DAC	VOYE 2A CR	EURIBOR (3M) + 2.15%	4.44%	7/15/2035	IRL	EUR	378,000	386,249	(b) (h)
TOTAL ASSET BACKED SECURITIES (Amortized cost \$53,073,618)								\$ 51,076,708	

Issuer	Asset	Maturity Date	Country	Currency	Shares	Fair Value	Footnotes
Equity & Other Investments - 6.59%							
Aerospace & Defense - 0.08%							
Altitude II	Private Equity		CYM	USD	185,733	\$ 185,326	(b)
Ultra Electronics Holdings PLC	Private Equity		GBR	USD	43,729	41,779	(a) (b)
Ultra Electronics Holdings PLC	Private Equity		GBR	USD	23,486,307	237,212	(a) (b)
Application Software - 1.19%							
Med-Metrix	Common Stock		USA	USD	597	66,284	(a) (b) (c)
	8.00% 12/2050 PIK Pref						
Med-Metrix	Equity	12/16/2050	USA	USD	597	29,862	(a) (b) (f)
TIBCO Software Inc	12.00% Pref Equity	12/31/2069	USA	USD	6,451	6,275,743	(b) (d) (f)
Diversified Metals & Mining - 0.04%							
Foresight Energy LLC	Common Stock		USA	USD	17,979	214,388	(a) (b) (c)
Diversified Real Estate Activities - 0.04%							
KKR Residential Opportunities I LLC	Private Equity		USA	USD	229,576	220,064	(b)
Diversified Support Services - 0.01%							
Magna Legal Services LLC	Common Stock		USA	USD	618	61,808	(a) (b) (c)
Food Distributors - 0.01%							
Lipari Foods LLC	Common Stock		USA	USD	63,878	61,693	(b) (c)
Health Care Services - 0.19%							
	11.75% 12/2069 PIK Pref						
Affordable Care Inc	Equity	12/31/2069	USA	USD	677,000	695,279	(a) (b) (f)
American Vision Partners	Private Equity		USA	USD	53,939	44,737	(a) (b)
	11.50% 12/2059 Pref						
Amerivet Partners Management Inc	Equity PIK	12/31/2059	USA	USD	298	277,198	(a) (b) (f)
Health Care Technology - 2.33%							
athenahealth Inc	Private Equity		USA	USD	12,641,498	12,572,349	(b)
Hotels, Resorts & Cruise Lines - 0.67%							
Hilton Grand Vacations Inc	Common Stock		USA	USD	75,777	3,588,799	(c)
Leisure Facilities - 0.35%							
Pure Gym Ltd	Private Equity		GBR	GBP	1,416,469	1,891,214	(a) (b)
Residential REITs - 1.41%							
Avenue One PropCo	Private Equity		USA	USD	7,550,072	7,572,721	(a) (b)
Specialized REITs - 0.27%							
Pretium Partners LLC P2	Private Equity		USA	USD	1,635,306	1,462,438	(a) (b)
TOTAL EQUITY & OTHER INVESTMENTS (Cost \$35,215,756)						\$ 35,498,894	
Trade Claim - 0.00%							
Health Care Facilities - 0.00%							
Quorum Health Corp	Trade Claim		USA	USD	212,000	\$ 23,426	(a) (b)
TOTAL TRADE CLAIM (Cost \$85,850)						\$ 23,426	

TOTAL INVESTMENTS (Cost \$810,713,554) - 134.26%	\$ 723,028,184
LIABILITIES EXCEEDING OTHER ASSETS, NET - (34.26%)	(184,489,988)
NET ASSETS - 100.00%	\$ 538,538,196

TL Term loan	
DDDelayed 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	17,979	\$ 200,230	\$ 214,388	6/30/2020	0.04%
Magna Legal Services LLC	Common Stock	618	61,808	61,808	11/22/2022	0.01%
Med-Metrix	Common Stock	597	29,862	66,284	9/15/2021	0.01%
High Yield						
Lenovo Group Ltd	10.50% 09/2024 Class D	117,599	117,599	117,611	9/14/2022	0.02%
Lenovo Group Ltd	10.50% 09/2024 Class D	90,524	90,321	98,379	9/14/2022	0.02%
Lenovo Group Ltd	10.50% 09/2024 Class D	20,573	23,741	25,353	9/14/2022	0.00%
Lenovo Group Ltd	6.50% 09/2024 Class C	125,603	125,321	136,502	9/14/2022	0.03%
Lenovo Group Ltd	6.50% 09/2024 Class C	28,545	32,941	35,177	9/14/2022	0.01%
Lenovo Group Ltd	6.50% 09/2024 Class C	163,170	163,170	163,186	9/14/2022	0.03%
Ultra Electronics Holdings PLC	7.25%01/2030	2,162,000	2,101,429	2,021,470	8/4/2022	0.38%
Ultra Electronics Holdings PLC	9.0% PIK 01/2031	2,000,179	1,943,675	1,868,967	8/4/2022	0.35%
Preferred Stock						
Affordable Care Inc	11.75% 12/2069 PIK Pref Equity	677,000	663,528	695,279	8/2/2021	0.13%
Amerivet Partners Management Inc	11.50% 12/2059 Pref Equity PIK	298	288,779	277,198	2/25/2022	0.05%
Med-Metrix	8.00% 12/2050 PIK Pref Equity	597	29,862	29,862	9/15/2021	0.01%
Private Equity						
American Vision Partners	Private Equity	53,939	54,546	44,737	9/30/2021	0.01%
Avenue One PropCo	Private Equity	7,550,072	7,550,072	7,572,721	4/4/2022	1.41%
Pretium Partners LLC P2	Private Equity	1,635,306	1,602,600	1,462,438	12/16/2021	0.27%
Pure Gym Ltd	Private Equity	1,416,469	1,925,990	1,891,214	1/28/2022	0.35%
Ultra Electronics Holdings PLC	Private Equity	23,486,307	234,863	237,212	8/2/2022	0.04%
Ultra Electronics Holdings PLC	Private Equity	43,729	44,431	41,779	9/8/2022	0.01%
Revolver						
3Pillar Global Inc	Revolver 1L 11/21	186,240	-	(6,481)	11/23/2021	0.00%
48Forty Solutions LLC	Revolver 1L 03/22	610,068	-	(7,748)	3/11/2022	0.00%
Affordable Care Inc	Revolver 1L 08/21	177,081	14,166	11,953	8/2/2021	0.00%
American Vision Partners	Revolver 1L 09/21	158,140	63,256	59,097	9/30/2021	0.01%
Amerivet Partners Management Inc	Revolver 1L 02/22	197,240	-	(5,838)	2/25/2022	0.00%
Arcfield Acquisition Corp	Revolver 1L 03/22	143,583	-	(2,786)	3/10/2022	0.00%
Community Brands Inc	Revolver 1L 02/22	60,610	-	(1,709)	2/24/2022	0.00%
Excelitas Technologies Corp	Revolver 1L 08/22	351,770	145,398	138,539	8/11/2022	0.03%
Follett Software Co	Revolver 1L 08/21	136,050	-	(1,619)	8/31/2021	0.00%
Foundation Risk Partners Corp	Revolver 1L 10/21	141,750	56,688	55,051	10/29/2021	0.01%
Galway Partners Holdings LLC	Revolver 1L 09/21	205,492	-	(41)	9/30/2021	0.00%
Insight Global LLC	Revolver 1L 09/21	427,591	64,139	58,665	9/22/2021	0.01%
Magna Legal Services LLC	Revolver 1L 11/22	26,940	-	(67)	11/22/2022	0.00%
Med-Metrix	Revolver 1L 09/21	158,828	-	-	9/15/2021	0.00%
NPD Group Inc/The	Revolver 1L 08/22	51,095	7,153	7,153	8/1/2022	0.00%
Oxford Global Resources LLC	Revolver 1L 08/21	128,823	33,494	33,159	8/17/2021	0.01%
PartsSource Inc	Revolver 1L 10/21	87,104	-	(2,326)	10/18/2021	0.00%
Radwell International LLC/PA	Revolver 1L 04/22	68,154	-	-	12/1/2022	0.00%
SAMBA Safety Inc	Revolver 1L 09/21	41,810	-	(176)	9/1/2021	0.00%
SavATree LLC	Revolver 1L 10/21	128,932	-	(1,264)	10/12/2021	0.00%
Time Manufacturing Co	Revolver 1L 12/21	153,560	100,512	92,082	12/1/2021	0.02%
Leveraged Loans						
3Pillar Global Inc	TL 1L DD 11/21	620,511	110,207	93,586	11/23/2021	0.02%
3Pillar Global Inc	TL 1L 11/21	1,935,958	1,920,442	1,868,587	11/23/2021	0.35%
48Forty Solutions LLC	TL 1L 02/22	4,723,786	4,687,730	4,663,794	2/11/2022	0.87%
48Forty Solutions LLC	TL 1L 03/22	3,157,204	3,141,324	3,117,108	3/11/2022	0.58%
Affordable Care Inc	TL 1L DD 08/21	598,760	206,462	203,680	8/2/2021	0.04%
Affordable Care Inc	TL 1L 08/21	1,585,658	1,573,213	1,565,837	8/2/2021	0.29%
Alera Group Intermediate Holdings Inc	TL 1L DD 12/21	538,485	-	522,330	12/16/2021	0.10%
Alera Group Intermediate Holdings Inc	TL 1L DD 09/21	186,208	184,702	180,622	9/30/2021	0.03%
Alera Group Intermediate Holdings Inc	TL 1L 09/21	655,236	649,936	635,579	9/30/2021	0.12%
American Vision Partners	TL 1L 09/21	1,905,174	1,890,374	1,855,068	9/30/2021	0.34%

American Vision Partners	TL 1L DD 09/21	786,737	780,625	766,045	9/30/2021	0.14%
Amerivet Partners Management Inc	TL 1L 02/22	2,235,596	2,216,720	2,169,423	2/25/2022	0.40%
Amerivet Partners Management Inc	TL 1L DD 02/22	1,576,564	389,674	356,320	2/25/2022	0.07%
Arcfield Acquisition Corp	TL 1L 03/22	981,712	973,363	962,666	3/10/2022	0.18%
Bankers Healthcare Group LLC	TL 1L DD 11/22	140,740	140,740	144,695	11/8/2022	0.03%
Belk Inc	TL 1L 02/21	53,180	52,731	45,619	2/24/2021	0.01%
Belk Inc	TL 1L EXIT 02/21	997,211	658,089	185,107	2/24/2021	0.03%
CFC Underwriting Ltd	TL 1L B 05/22	5,343,384	5,223,435	5,349,796	5/16/2022	0.99%
CFC Underwriting Ltd	TL 1L DD 05/22	630,571	-	932	5/16/2022	0.00%
Community Brands Inc	TL 1L 02/22	1,022,573	1,005,314	993,736	2/24/2022	0.18%
Community Brands Inc	TL 1L DD 02/22	121,212	-	(3,418)	2/24/2022	0.00%
Encora Digital Inc	TL 1L 12/21	1,652,370	1,624,596	1,581,153	12/20/2021	0.29%
Encora Digital Inc	TL 1L DD 12/21	398,160	391,467	380,999	12/20/2021	0.07%
Encora Digital Inc	TL 1L 12/21	482,470	471,169	458,829	12/20/2021	0.09%
Envirocontainer Ltd	TL 1L DD 07/22	865,234	-	(39,677)	7/29/2022	-0.01%
Envirocontainer Ltd	TL 1L B1 07/22	4,739,642	4,734,999	4,933,039	7/29/2022	0.92%
Envirocontainer Ltd	TL 1L B2 07/22	2,411,934	2,356,044	2,341,264	7/29/2022	0.43%
Excelitas Technologies Corp	TL 1L 08/22	602,699	616,492	642,159	8/11/2022	0.12%
Excelitas Technologies Corp	TL 1L 08/22	3,646,681	3,612,695	3,575,571	8/11/2022	0.66%
Excelitas Technologies Corp	TL 1L DD 08/22	703,540	-	(13,719)	8/11/2022	0.00%
Flint Group GmbH	TL 1L 01/17	1,169,530	1,154,672	792,772	3/9/2021	0.15%
Flint Group GmbH	TL 1L B7 04/14	79,627	92,971	58,017	11/5/2020	0.01%
Flint Group GmbH	TL 1L B6 03/17	35,894	41,805	26,152	11/5/2020	0.00%
Flint Group GmbH	TL 1L B4 11/15	622,598	736,756	453,628	11/5/2020	0.08%
Flint Group GmbH	TL 1L B5 02/17	456,770	537,791	332,805	11/18/2020	0.06%
Flint Group GmbH	TL 1L B3 05/15	71,892	81,749	52,381	11/5/2020	0.01%
Flint Group GmbH	TL 1L B 04/14	3,505,793	4,105,018	2,554,343	11/5/2020	0.47%
Flint Group GmbH	TL 1L C 04/14	194,162	191,695	131,613	3/9/2021	0.02%
Follett Software Co	TL 1L 08/21	1,534,181	1,521,953	1,515,924	8/31/2021	0.28%
Foresight Energy LLC	TL 1L A 06/20	121,885	121,885	121,885	6/30/2020	0.02%
Foundation Risk Partners Corp	TL 1L DD 03/22	3,355,421	1,956,973	1,922,618	4/14/2022	0.36%
Foundation Risk Partners Corp	TL 1L 03/22	833,827	822,853	814,315	4/14/2022	0.15%
Foundation Risk Partners Corp	TL 1L 10/21	1,332,352	1,315,962	1,301,175	10/29/2021	0.24%
Foundation Risk Partners Corp	TL 1L DD 10/21	289,772	286,208	282,992	10/29/2021	0.05%
Galway Partners Holdings LLC	TL 1L 09/21	2,637,960	2,599,759	2,637,434	6/6/2022	0.49%
Galway Partners Holdings LLC	TL 1L DD 09/21	26,576	-	(5)	9/30/2021	0.00%
Insight Global LLC	TL 1L 09/21	5,387,783	5,344,378	5,318,820	9/22/2021	0.99%
Insight Global LLC	TL 1L 02/22	1,042,940	1,038,461	1,029,591	2/28/2022	0.19%
Integrity Marketing Group LLC	TL 1L DD 06/22	5,573,239	4,465,047	4,518,163	6/21/2022	0.84%
Integrity Marketing Group LLC	TL 1L DD 12/21	2,930,839	2,900,585	2,911,496	12/3/2021	0.54%
Magna Legal Services LLC	TL 1L DD 11/22	64,660	-	(162)	11/22/2022	0.00%
Magna Legal Services LLC	TL 1L 11/22	231,690	228,311	231,111	11/22/2022	0.04%
Med-Metrix	TL 1L 09/21	1,254,740	1,245,079	1,267,288	9/15/2021	0.24%
Med-Metrix	TL 1L DD 09/21	634,359	121,225	132,453	9/15/2021	0.02%
Novotech Pty Ltd	TL 1L DD 01/22	266,244	-	(5,591)	1/14/2022	0.00%
Novotech Pty Ltd	TL 1L B1 01/22	1,579,895	1,118,874	1,086,031	1/14/2022	0.20%
Novotech Pty Ltd	TL 1L B2 01/22	1,144,851	1,123,597	1,120,809	1/14/2022	0.21%
NPD Group Inc/The	TL 1L 08/22	960,340	960,340	979,547	8/1/2022	0.18%
Opendoor Labs Inc	TL 2L DD 10/21	4,886,391	4,886,391	4,588,322	10/1/2021	0.85%
Oxford Global Resources LLC	TL 1L DD 08/21	257,645	115,021	116,301	8/17/2021	0.02%
Oxford Global Resources LLC	TL 1L 08/21	1,475,662	1,464,495	1,471,825	8/17/2021	0.27%
Oxford Global Resources LLC	TL 1L 06/22	6,610,887	6,552,801	6,593,699	6/17/2022	1.22%
Parts Town LLC	TL 1L B 11/21	920,208	920,208	897,295	3/31/2022	0.17%
Parts Town LLC	TL 1L DD 11/21	1,284,596	1,273,980	1,252,610	11/10/2021	0.23%
Parts Town LLC	TL 1L 11/21	838,073	831,146	817,205	11/10/2021	0.15%
PartsSource Inc	TL 1L 10/21	1,322,260	1,310,186	1,286,956	10/18/2021	0.24%
PartsSource Inc	TL 1L DD 08/21	464,562	-	(12,404)	10/18/2021	0.00%
Pretium Partners LLC P2	TL 1L 12/21	3,270,612	3,214,423	3,205,200	12/16/2021	0.60%
Radwell International LLC/PA	TL 1L 04/22	24,298	24,298	24,198	8/16/2022	0.00%
Radwell International LLC/PA	TL 1L 12/22	908,726	908,726	916,178	12/1/2022	0.17%
SAMBA Safety Inc	TL 1L 09/21	569,876	565,524	567,482	9/1/2021	0.11%

SavATree LLC	TL 1L 10/21	915,871	910,964	906,897	7/14/2022	0.17%
SavATree LLC	TL 1L DD 10/21	81,228	5,693	5,393	10/12/2021	0.00%
SitusAMC Holdings Corp	TL 1L 12/21	2,219,259	2,201,179	2,160,227	12/22/2021	0.40%
Solina France SASU	TL 1L 10/22	500,000	485,685	493,000	10/28/2022	0.09%
Time Manufacturing Co	TL 1L 12/21	594,000	659,955	610,040	12/1/2021	0.11%
Time Manufacturing Co	TL 1L 12/21	921,425	904,734	870,839	12/1/2021	0.16%
Time Manufacturing Co	TL 1L 06/22	372,332	392,797	382,387	6/24/2022	0.07%
Yak Access LLC	Bridge Loan 1L 11/22	1,126,352	1,123,175	1,115,088	10/28/2022	0.21%
Yak Access LLC	TL 1L B 05/18	6,608,816	6,306,060	2,686,484	6/29/2018	0.50%
Yak Access LLC	Bridge Loan 1L 12/22	844,764	840,587	836,316	12/21/2022	0.16%
Yak Access LLC	Bridge Loan 1L 01/23	1,013,810	1,005,299	1,003,672	1/23/2023	0.19%
Trade Claim						
Quorum Health Corp	Trade Claim	212,000	90,722	23,426	6/1/2018	0.00%
Total			<u>\$ 128,490,113</u>	<u>\$ 121,430,180</u>		