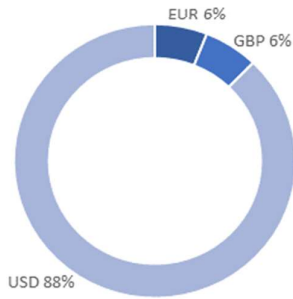
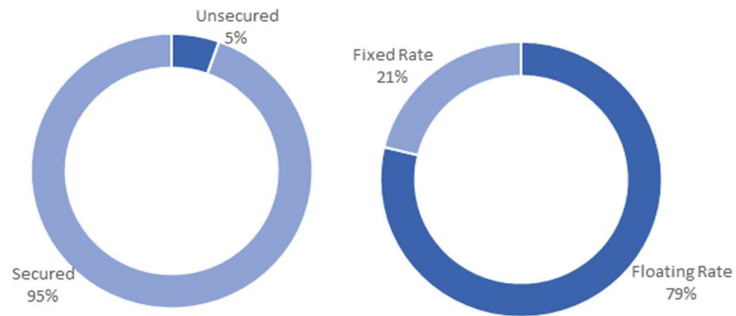


### CURRENCY BREAKDOWN (MV)



### ASSET TYPE % (MV)



The currency breakdown excludes cash and FX

Security Description	Time To Maturity	Market Value %
<b>NBGRF</b>	5.05Y	62.9%
<b>Private Debt</b>	5.43Y	40.3%
B	5.16Y	2.4%
B	5.48Y	1.5%
B-	4.67Y	0.9%
CCC	5.38Y	32.2%
CCC+	5.56Y	11.9%
CCC	5.21Y	18.4%
CCC-	5.82Y	1.8%
NR	5.86Y	5.8%
NR	5.86Y	5.8%
<b>Distressed Debt</b>	3.90Y	10.1%
B	3.91Y	5.8%
B+	4.08Y	0.9%
B	3.30Y	0.7%
B-	3.98Y	4.2%
CCC	3.73Y	3.5%
CCC+	3.84Y	2.5%
CCC	3.25Y	0.3%
CCC-	3.52Y	0.6%
NR	4.59Y	0.8%
NR	4.59Y	0.8%
<b>US High Yield</b>	4.74Y	4.5%
B	4.49Y	3.6%
B+	5.92Y	0.2%
B-	4.40Y	3.4%
CCC	5.71Y	0.9%
CCC+	5.71Y	0.9%
<b>EUR High Yield</b>	3.19Y	2.5%
B	2.98Y	2.3%
B+	2.38Y	1.9%

<b>B</b>	5.34Y	0.3%
<b>B-</b>	5.55Y	0.2%
<b>CCC</b>	6.46Y	0.1%
<b>CCC+</b>	6.46Y	0.1%
<b>US Loans</b>	4.24Y	3.3%
<b>BB</b>	3.37Y	0.5%
<b>BB</b>	3.37Y	0.5%
<b>B</b>	4.39Y	2.8%
<b>B-</b>	4.39Y	2.8%
<b>EUR Loans</b>	4.72Y	1.5%
<b>B</b>	4.72Y	1.5%
<b>B-</b>	4.72Y	1.5%
<b>CLO</b>	11.48Y	0.8%
<b>NR</b>	11.48Y	0.8%
<b>NR</b>	11.48Y	0.8%

The term to maturity and market value percentage table excludes equity holdings and cash