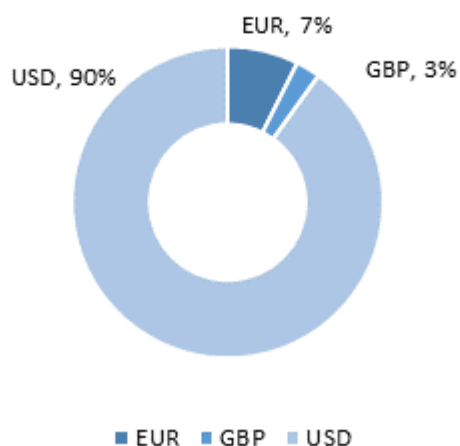
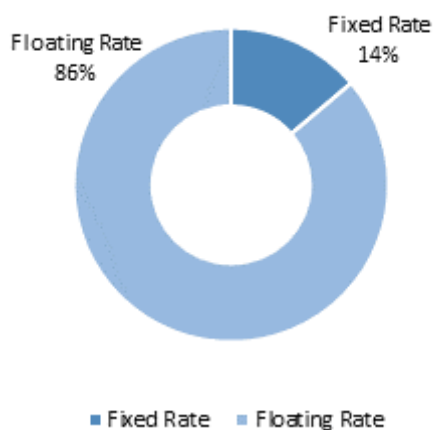


Currency Breakdown (excluding cash and FX)



Asset Type



Portfolio Assets: Applicable Ratings	Time To Maturity (years)	Market Value
<b>Private Debt</b>	<b>5.26</b>	<b>28.9%</b>
B	5.22	0.8%
CCC	5.28	27.8%
NR	3.37	0.4%
<b>Distressed Debt</b>	<b>3.47</b>	<b>7.3%</b>
B	3.94	2.8%
CCC	2.9	3.8%
NR	4.67	0.7%
<b>EUR High Yield</b>	<b>1.95</b>	<b>0.8%</b>
B	1.95	0.8%
<b>US Loans</b>	<b>4.1</b>	<b>3.8%</b>
B	4.08	3.0%
NR	4.16	0.8%
<b>EUR Loans</b>	<b>1.26</b>	<b>0.8%</b>
B	1.26	0.8%

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