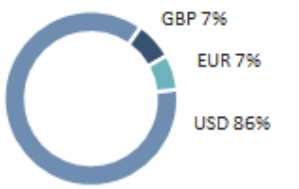
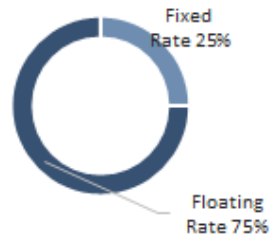
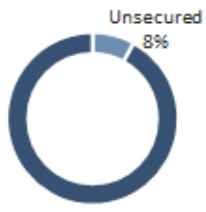


CURRENCY BREAKDOWN % (MV)



The currency breakdown excludes cash and FX

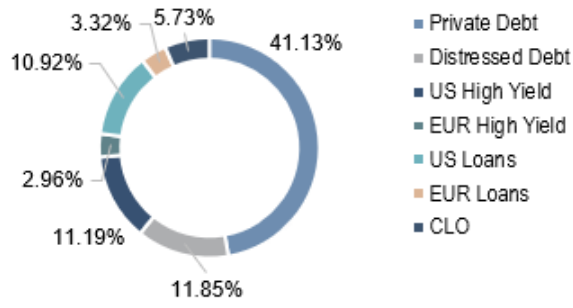
ASSET TYPE % (MV)



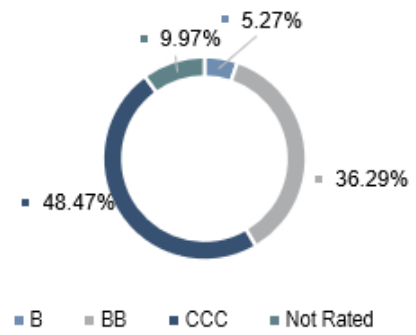
Portfolio Assets: Applicable Ratings	Time To Maturity (years)	Market Value %
Private Debt	5.59	30.7
B	5.32	1.8
CCC	5.53	24.6
NR	6.04	4.3
Distressed Debt	4.40	8.3
B	4.53	5.0
CCC	4.07	2.7
NR	4.76	0.6
US High Yield	4.97	6.9
BB	3.33	0.6
B	3.67	2.3
CCC	6.01	3.9
EUR High Yield	3.07	2.0
B	3.07	2.0
US Loans	3.28	9.5
BB	3.54	0.4
B	3.3	8.8
NR	2.33	0.3
EUR Loans	3.17	2.3
B	3.17	2.3
CLO	8.88	4.1
BB	7.75	2.3
B	7.94	0.6
NR	11.65	1.1

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

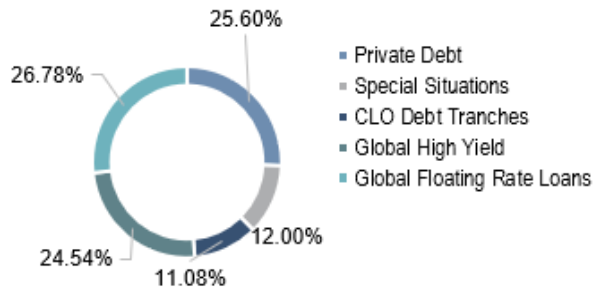
ASSET ALLOCATION % (MV)



CREDIT QUALITY % (MV)



ASSET ALLOCATION % (MV)



CREDIT QUALITY % (MV)

