

Quarterly Portfolio Disclosure

As of December 31, 2019

Summary of Investment Portfolio

Portfolio Allocation	% of NAV
Bonds	91.5
<i>Bonds</i>	<i>91.5</i>
<i>Purchased options*</i>	<i>0.0</i>
Cash and short-term investments	4.0
Other assets (liabilities)	3.8
Equities	0.7

Regional Allocation	% of NAV
United States	82.5
Canada	6.0
Cash and short-term investments	4.0
Other assets (liabilities)	3.8
Luxembourg	1.7
Netherlands	0.8
United Kingdom	0.6
United Arab Emirates	0.2
Ireland	0.2
France	0.1
Israel	0.1

Sector Allocation	% of NAV
Term loans	80.8
Corporate bonds	10.1
Cash and short-term investments	4.0
Other assets (liabilities)	3.8
Federal bonds	0.6
Utilities	0.3
Energy	0.3
Financials	0.1

Net Currency Exposure	% of NAV
Canadian dollar	98.7
U.S. dollar	1.3

Top 25 Positions

Issuer	% of NAV
Cash and short-term investments	4.0
GLOBALFOUNDRIES Inc. Term Loan B 1st Lien F/R 05-24-2026	1.7
Travelport Finance Luxembourg Sarl Term Loan 1st Lien F/R 03-18-2026	1.6
Rackspace Hosting Inc. Term Loan B 1st Lien F/R 11-03-2023	1.4
DynCorp International Inc. Term Loan B 1st Lien F/R 08-15-2025	1.3
Casablanca US Holdings Inc. Term Loan 1st Lien F/R 03-31-2024	1.2
LifeScan Global Corp. Term Loan 1st Lien F/R 06-19-2024	1.2
Robertshaw US Holding Corp. Term Loan 1st Lien F/R 02-15-2025	1.2
VeriFone Systems Inc. Term Loan 1st Lien F/R 08-09-2025	1.2
Acproducts Inc. Term Loan 1st Lien F/R 02-14-2024	1.1
Citadel LLC Term Loan B 1st Lien F/R 02-22-2026	1.1
TriMark USA LLC Term Loan 1st Lien F/R 09-15-2024	1.1
Uber Technologies Inc. Term Loan B 1st Lien F/R 07-13-2023	1.1
Ultra Clean Holdings Inc. Term Loan B 1st Lien F/R 08-27-2025	1.0
Research Now Group Inc. Term Loan 1st Lien F/R 12-20-2024	1.0
Can Am Construction Inc./Canada Term Loan B 1st Lien F/R 07-01-2024	1.0
Owens & Minor Inc. Term Loan B 1st Lien F/R 05-01-2025	1.0
Heritage Power LLC Term Loan B 1st Lien F/R 07-08-2026	0.9
Teneo Holdings LLC Term Loan B 1st Lien F/R 07-12-2025	0.9
Keane Group Holdings LLC Term Loan B 1st Lien F/R 05-18-2025	0.9
Alchemy US Holdco LLC Term Loan B 1st Lien F/R 10-01-2025	0.9
Lannett Co. Inc. Term Loan B 1st Lien F/R 11-25-2022	0.9
First Eagle Holdings Inc. Term Loan B 1st Lien F/R 12-01-2024	0.9
Renfro Corp. Term Loan B 1st Lien F/R 03-31-2021	0.9
Uber Technologies Inc. 8.00% 11-01-2026 Callable 2021	0.8

Top long positions as a percentage of total net asset value **30.3**

Total net asset value of the Fund **\$874.2 million**

* Notional principal values represent 2.9% of NAV for purchased options.

The Fund held no short positions at the end of the period.

The investments and percentages may have changed since December 31, 2019, due to the ongoing portfolio transactions of the Fund. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the Fund's fiscal year-end, when they are available within 90 days.